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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2025 TO 22/12/2025

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
2025/12/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	2029	05/02/2026		Bond Future	144.9419	144.9419	144.8386	144.8386	0.071	0.0000
2025/12/22	2029	05/02/2026	140.11 Call	Bond Future	4831.8800	4.8319	4728.5700	4.7286	2.138	0.0000
2025/12/22	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2029	07/05/2026		Bond Future	146.1240	146.1240	146.0188	146.0188	0.072	0.0000
2025/12/22	2029	07/05/2026	141.82 Call	Bond Future	4304.0200	4.3040	4198.8400	4.1988	2.444	0.0000
2025/12/22	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/22	2029	06/08/2026		Bond Future	148.8200	148.8200	148.7138	148.7138	0.071	0.0000
2025/12/22	2029	06/08/2026	144.10 Call	Bond Future	4720.0100	4.7200	4613.7600	4.6138	2.251	0.0000
2025/12/22	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2029	05/11/2026		Bond Future	149.9691	149.9691	149.8629	149.8629	0.071	0.0000
2025/12/22	2029	05/11/2026	147.56 Call	Bond Future	2409.0700	2.4091	2302.9200	2.3029	4.406	0.0000
2025/12/22	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2029	04/02/2027		Bond Future	152.5989	152.5989	152.4932	152.4932	0.069	0.0000
2025/12/22	2029	04/02/2027	149.72 Call	Bond Future	2878.9400	2.8789	2773.1600	2.7732	3.674	0.0000
2025/12/22	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2030	05/02/2026		Bond Future	7.5430	101.7610	7.5520	101.7304	0.119	0.0000
2025/12/22	2030	05/02/2026	9.49 Call	Bond Future	6382.2300	6.3822	6351.6200	6.3516	0.480	0.0000
2025/12/22	2030	05/02/2026	9.49 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000
2025/12/22	2030	07/05/2026		Bond Future	7.5694	103.5876	7.5791	103.5564	0.128	0.0000
2025/12/22	2030	07/05/2026	9.39 Call	Bond Future	5685.8800	5.6859	5653.6900	5.6537	0.566	0.0000
2025/12/22	2030	07/05/2026	9.39 Put	Bond Future	25.7800	0.0258	24.7600	0.0248	3.957	0.0000
2025/12/22	2030	07/05/2026	7.21 Put	Bond Future	1384.1600	1.3842	1402.8400	1.4028	1.350	0.0000
2025/12/22	2030	07/05/2026	7.21 Call	Bond Future	218.5700	0.2186	206.0800	0.2061	5.714	0.0000
2025/12/22	2030	07/05/2026	7.71 Put	Bond Future	560.0700	0.5601	564.6500	0.5647	0.818	0.0000
2025/12/22	2030	07/05/2026	7.71 Call	Bond Future	1011.4600	1.0115	984.8700	0.9849	2.629	0.0000
2025/12/22	2030	07/05/2026	7.92 Call	Bond Future	1499.8700	1.4999	1470.0800	1.4701	1.986	0.0000
2025/12/22	2030	07/05/2026	7.92 Put	Bond Future	378.6800	0.3787	380.0600	0.3801	0.364	0.0000
2025/12/22	2030	06/08/2026	7.21 Put	Bond Future	1537.6900	1.5377	1555.5300	1.5555	1.160	0.0000
2025/12/22	2030	06/08/2026	7.21 Call	Bond Future	359.5000	0.3595	346.1900	0.3462	3.702	0.0000
2025/12/22	2030	06/08/2026	7.71 Put	Bond Future	802.3800	0.8024	809.8900	0.8099	0.936	0.0000
2025/12/22	2030	06/08/2026	7.71 Call	Bond Future	1142.6700	1.1427	1119.0300	1.1190	2.069	0.0000
2025/12/22	2030	06/08/2026	8.06 Call	Bond Future	1897.1400	1.8971	1869.2000	1.8692	1.473	0.0000
2025/12/22	2030	06/08/2026	8.06 Put	Bond Future	510.3900	0.5104	513.6000	0.5136	0.629	0.0000
2025/12/22	2030	06/08/2026		Bond Future	7.5972	101.4644	7.6075	101.4333	0.136	0.0000
2025/12/22	2030	06/08/2026	9.22 Call	Bond Future	4876.0000	4.8760	4844.0300	4.8440	0.656	0.0000
2025/12/22	2030	06/08/2026	9.22 Put	Bond Future	115.2800	0.1153	114.4600	0.1145	0.711	0.0000
2025/12/22	2030	05/11/2026		Bond Future	7.6331	103.2298	7.6438	103.1995	0.140	0.0000
2025/12/22	2030	05/11/2026	8.39 Call	Bond Future	2545.4400	2.5454	2517.9600	2.5180	1.080	0.0000
2025/12/22	2030	05/11/2026	8.39 Put	Bond Future	431.0800	0.4311	433.8800	0.4339	0.650	0.0000
2025/12/22	2030	04/02/2027		Bond Future	7.6892	101.0082	7.7003	100.9790	0.145	0.0000
2025/12/22	2030	04/02/2027	7.82 Call	Bond Future	1303.9500	1.3040	1283.7400	1.2837	1.550	0.0000
2025/12/22	2030	04/02/2027	7.82 Put	Bond Future	960.7400	0.9607	969.7500	0.9698	0.938	0.0000
2025/12/22	2031	05/02/2026		Bond Future	112.6147	112.6147	112.7324	112.7324	0.104	0.0000
2025/12/22	2031	05/02/2026	111.76 Call	Bond Future	914.3900	0.9144	1012.1500	1.0122	10.691	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
2025/12/22	2031	05/02/2026	111.76 Put	Bond Future	59.6600	0.0597	39.8000	0.0398	33.289	0.0000
2025/12/22	2031	07/05/2026		Bond Future	114.6637	114.6637	114.7835	114.7835	0.104	0.0000
2025/12/22	2031	07/05/2026	113.84 Call	Bond Future	1028.0800	1.0281	1114.2200	1.1142	8.379	0.0000
2025/12/22	2031	07/05/2026	113.84 Put	Bond Future	204.3400	0.2043	170.7300	0.1707	16.448	0.0000
2025/12/22	2031	06/08/2026		Bond Future	114.3649	114.3649	114.4875	114.4875	0.107	0.0000
2025/12/22	2031	06/08/2026	113.81 Call	Bond Future	965.0700	0.9651	1040.8800	1.0409	7.855	0.0000
2025/12/22	2031	06/08/2026	113.81 Put	Bond Future	410.2100	0.4102	363.3600	0.3634	11.421	0.0000
2025/12/22	2031	05/11/2026		Bond Future	116.3818	116.3818	116.5082	116.5082	0.109	0.0000
2025/12/22	2031	05/11/2026	111.49 Call	Bond Future	4893.6200	4.8936	5019.5800	5.0196	2.574	0.0000
2025/12/22	2031	05/11/2026	111.49 Put	Bond Future	1.8600	0.0019	1.4100	0.0014	24.194	0.0000
2025/12/22	2031	04/02/2027		Bond Future	115.9742	115.9742	116.1046	116.1046	0.112	0.0000
2025/12/22	2031	04/02/2027	116.18 Call	Bond Future	703.2400	0.7032	762.3300	0.7623	8.403	0.0000
2025/12/22	2031	04/02/2027	116.18 Put	Bond Future	909.0400	0.9090	837.7300	0.8377	7.845	0.0000
2025/12/22	2032	05/02/2026		Bond Future	7.9517	104.4247	7.9699	104.3372	0.228	0.0000
2025/12/22	2032	05/02/2026	10.16 Call	Bond Future	9994.3500	9.9944	9906.8300	9.9068	0.876	0.0000
2025/12/22	2032	05/02/2026	10.16 Put	Bond Future	0.0900	0.0001	0.0600	0.0001	33.333	0.0000
2025/12/22	2032	07/05/2026		Bond Future	7.9888	102.1400	8.0080	102.0509	0.240	0.0000
2025/12/22	2032	07/05/2026	10.14 Call	Bond Future	9456.8500	9.4569	9367.2000	9.3672	0.948	0.0000
2025/12/22	2032	07/05/2026	10.14 Put	Bond Future	20.3100	0.0203	19.8500	0.0199	2.265	0.0000
2025/12/22	2032	06/08/2026		Bond Future	8.0269	103.9998	8.0470	103.9096	0.250	0.0000
2025/12/22	2032	06/08/2026	10.12 Call	Bond Future	8968.0900	8.9681	8878.4900	8.8785	0.999	0.0000
2025/12/22	2032	06/08/2026	10.12 Put	Bond Future	85.7300	0.0857	86.3000	0.0863	0.665	0.0000
2025/12/22	2032	05/11/2026		Bond Future	8.0786	101.6521	8.0995	101.5617	0.259	0.0000
2025/12/22	2032	05/11/2026	9.16 Call	Bond Future	5046.5900	5.0466	4966.0700	4.9661	1.596	0.0000
2025/12/22	2032	05/11/2026	9.16 Put	Bond Future	505.0800	0.5051	514.9400	0.5149	1.952	0.0000
2025/12/22	2032	04/02/2027	8.48 Put	Bond Future	1222.1400	1.2221	1249.8400	1.2498	2.267	0.0000
2025/12/22	2032	04/02/2027		Bond Future	8.1451	103.4088	8.1669	103.3184	0.268	0.0000
2025/12/22	2032	04/02/2027	8.48 Call	Bond Future	2598.3400	2.5983	2535.6300	2.5356	2.413	0.0000
2025/12/22	2033	05/02/2026		Bond Future	142.2042	142.2042	142.4706	142.4706	0.187	0.0000
2025/12/22	2033	05/02/2026	132.88 Call	Bond Future	9324.1500	9.3242	9590.6100	9.5906	2.858	0.0000
2025/12/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2033	07/05/2026		Bond Future	143.2341	143.2341	143.5053	143.5053	0.189	0.0000
2025/12/22	2033	07/05/2026	135.16 Call	Bond Future	8074.0500	8.0741	8345.3400	8.3453	3.360	0.0000
2025/12/22	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2033	06/08/2026		Bond Future	145.8767	145.8767	146.1540	146.1540	0.190	0.0000
2025/12/22	2033	06/08/2026	134.25 Call	Bond Future	11626.7400	11.6267	11903.9600	11.9040	2.384	0.0000
2025/12/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	2033	05/11/2026		Bond Future	146.8710	146.8710	147.1550	147.1550	0.193	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
2025/12/22	2033	05/11/2026	137.26 Call	Bond Future	9611.0200	9.6110	9894.9800	2.955	0.0000	0.0000
2025/12/22	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2033	04/02/2027		Bond Future	149.4467	149.4467	149.7379	0.195	0.0000	0.0000
2025/12/22	2033	04/02/2027	142.71 Call	Bond Future	6736.6600	6.7367	7027.8900	7.0279	4.323	0.0000
2025/12/22	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2037	05/02/2026		Bond Future	8.8350	97.9065	8.8573	97.7546	0.252	0.0000
2025/12/22	2037	05/02/2026	11.20 Call	Bond Future	14492.8900	14.4929	14340.9200	14.3409	1.049	0.0000
2025/12/22	2037	05/02/2026	11.20 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000
2025/12/22	2037	05/02/2026	12.27 Call	Bond Future	20085.2600	20.0853	19933.3100	19.9333	0.757	0.0000
2025/12/22	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2037	05/02/2026	10.90 Put	Bond Future	0.4700	0.0005	0.3500	0.0004	25.532	0.0000
2025/12/22	2037	05/02/2026	10.90 Call	Bond Future	12825.1400	12.8251	12673.0700	12.6731	1.186	0.0000
2025/12/22	2037	05/02/2026	11.86 Call	Bond Future	18006.1600	18.0062	17854.2100	17.8542	0.844	0.0000
2025/12/22	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2037	05/02/2026	11.36 Call	Bond Future	15364.0200	15.3640	15212.0700	15.2121	0.989	0.0000
2025/12/22	2037	05/02/2026	11.36 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/12/22	2037	05/02/2026	10.65 Put	Bond Future	1.5600	0.0016	1.2200	0.0012	21.795	0.0000
2025/12/22	2037	05/02/2026	10.65 Call	Bond Future	11400.6700	11.4007	11248.3800	11.2484	1.336	0.0000
2025/12/22	2037	05/02/2026	12.73 Call	Bond Future	22328.3900	22.3284	22176.4400	22.1764	0.681	0.0000
2025/12/22	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2037	05/02/2026	11.40 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/12/22	2037	05/02/2026	11.40 Call	Bond Future	15579.8400	15.5798	15427.8800	15.4279	0.975	0.0000
2025/12/22	2037	05/02/2026	9.65 Call	Bond Future	5411.2800	5.4113	5256.6100	5.2566	2.858	0.0000
2025/12/22	2037	05/02/2026	9.65 Put	Bond Future	54.4500	0.0545	51.7300	0.0517	4.995	0.0000
2025/12/22	2037	05/02/2026	10.10 Call	Bond Future	8155.5400	8.1555	8002.2700	8.0023	1.879	0.0000
2025/12/22	2037	05/02/2026	10.10 Put	Bond Future	10.4700	0.0105	9.1500	0.0092	12.607	0.0000
2025/12/22	2037	07/05/2026	9.00 Put	Bond Future	1283.6900	1.2837	1332.8600	1.3329	3.830	0.0000
2025/12/22	2037	07/05/2026	9.00 Call	Bond Future	1992.8100	1.9928	1887.3100	1.8873	5.294	0.0000
2025/12/22	2037	07/05/2026	9.49 Put	Bond Future	534.8300	0.5348	551.2600	0.5513	3.072	0.0000
2025/12/22	2037	07/05/2026	9.49 Call	Bond Future	4422.8200	4.4228	4284.5800	4.2846	3.126	0.0000
2025/12/22	2037	07/05/2026	10.06 Call	Bond Future	7616.3300	7.6163	7465.0700	7.4651	1.986	0.0000
2025/12/22	2037	07/05/2026	10.06 Put	Bond Future	205.3400	0.2053	208.7500	0.2088	1.661	0.0000
2025/12/22	2037	07/05/2026	12.40 Call	Bond Future	20116.9500	20.1170	19962.2300	19.9622	0.769	0.0000
2025/12/22	2037	07/05/2026	12.40 Put	Bond Future	0.6700	0.0007	0.6200	0.0006	7.463	0.0000
2025/12/22	2037	07/05/2026	10.95 Put	Bond Future	51.3000	0.0513	50.8900	0.0509	0.799	0.0000
2025/12/22	2037	07/05/2026	10.95 Call	Bond Future	12611.3000	12.6113	12456.2200	12.4562	1.230	0.0000
2025/12/22	2037	07/05/2026		Bond Future	8.8936	99.6639	8.9168	99.5093	0.260	0.0000
2025/12/22	2037	07/05/2026	11.32 Call	Bond Future	14602.2200	14.6022	14447.1700	14.4472	1.062	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
2025/12/22	2037	07/05/2026	11.32 Put	Bond Future	20.1800	0.0202	19.8000	0.0198	1.883	0.0000	0.0000
2025/12/22	2037	06/08/2026		Bond Future	8.9554	97.2187	8.9794	97.0618	0.267	0.0000	0.0000
2025/12/22	2037	06/08/2026	11.71 Call	Bond Future	16079.7900	16.0798	15923.2200	15.9232	0.974	0.0000	0.0000
2025/12/22	2037	06/08/2026	11.71 Put	Bond Future	48.0400	0.0480	48.3700	0.0484	0.687	0.0000	0.0000
2025/12/22	2037	06/08/2026	11.30 Call	Bond Future	13995.2600	13.9953	13839.5200	13.8395	1.113	0.0000	0.0000
2025/12/22	2037	06/08/2026	11.30 Put	Bond Future	109.0200	0.1090	110.1800	0.1102	1.064	0.0000	0.0000
2025/12/22	2037	06/08/2026	10.70 Call	Bond Future	10863.5800	10.8636	10710.9300	10.7109	1.405	0.0000	0.0000
2025/12/22	2037	06/08/2026	10.70 Put	Bond Future	260.0400	0.2600	264.2900	0.2643	1.634	0.0000	0.0000
2025/12/22	2037	06/08/2026	10.02 Put	Bond Future	565.5100	0.5655	578.8500	0.5789	2.359	0.0000	0.0000
2025/12/22	2037	06/08/2026	10.02 Call	Bond Future	7231.4600	7.2315	7087.9000	7.0879	1.985	0.0000	0.0000
2025/12/22	2037	05/11/2026		Bond Future	9.0196	98.9099	9.0442	98.7516	0.273	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.62 Call	Bond Future	10132.8300	10.1328	9985.0300	9.9850	1.459	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.62 Put	Bond Future	520.5800	0.5206	531.0800	0.5311	2.017	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.83 Call	Bond Future	11208.3100	11.2083	11058.1500	11.0582	1.340	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.83 Put	Bond Future	431.7600	0.4318	439.9000	0.4399	1.885	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.23 Call	Bond Future	8142.8400	8.1428	8001.3200	8.0013	1.738	0.0000	0.0000
2025/12/22	2037	05/11/2026	10.23 Put	Bond Future	750.1800	0.7502	766.9600	0.7670	2.237	0.0000	0.0000
2025/12/22	2037	05/11/2026	9.46 Put	Bond Future	1593.4100	1.5934	1634.4400	1.6344	2.575	0.0000	0.0000
2025/12/22	2037	05/11/2026	9.46 Call	Bond Future	4374.8700	4.3749	4257.6000	4.2576	2.681	0.0000	0.0000
2025/12/22	2037	04/02/2027		Bond Future	9.0944	96.3628	9.1197	96.2033	0.279	0.0000	0.0000
2025/12/22	2037	04/02/2027	9.51 Call	Bond Future	4573.6600	4.5737	4460.6100	4.4606	2.472	0.0000	0.0000
2025/12/22	2037	04/02/2027	9.51 Put	Bond Future	2000.9900	2.0010	2047.5200	2.0475	2.325	0.0000	0.0000
2025/12/22	2038	05/02/2026		Bond Future	157.2871	157.2871	157.1111	157.1111	0.112	0.0000	0.0000
2025/12/22	2038	05/02/2026	143.20 Call	Bond Future	14087.1000	14.0871	13911.0900	13.9111	1.249	0.0000	0.0000
2025/12/22	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2038	07/05/2026		Bond Future	160.1490	160.1490	159.9698	159.9698	0.112	0.0000	0.0000
2025/12/22	2038	07/05/2026	144.53 Call	Bond Future	15619.0300	15.6190	15439.7600	15.4398	1.148	0.0000	0.0000
2025/12/22	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2038	06/08/2026		Bond Future	160.9118	160.9118	160.7301	160.7301	0.113	0.0000	0.0000
2025/12/22	2038	06/08/2026	144.72 Call	Bond Future	16191.7600	16.1918	16010.1300	16.0101	1.122	0.0000	0.0000
2025/12/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2038	05/11/2026		Bond Future	163.7504	163.7504	163.5678	163.5678	0.112	0.0000	0.0000
2025/12/22	2038	05/11/2026	146.31 Call	Bond Future	17440.3800	17.4404	17257.7800	17.2578	1.047	0.0000	0.0000
2025/12/22	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2038	04/02/2027		Bond Future	164.3997	164.3997	164.2162	164.2162	0.112	0.0000	0.0000
2025/12/22	2038	04/02/2027	153.83 Call	Bond Future	10569.7400	10.5697	10386.2200	10.3862	1.736	0.0000	0.0000
2025/12/22	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.40 Call	Bond Future	1961.2100	1.9612	1813.6300	1.8136	7.525	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
2025/12/22	2040	05/02/2026	9.40 Put	Bond Future	541.3800	0.5414	561.8500	0.5619	3.781	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.05 Put	Bond Future	1741.0400	1.7410	1833.1800	1.8332	5.292	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.05 Call	Bond Future	476.4700	0.4765	400.5600	0.4006	15.932	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.20 Put	Bond Future	1084.2800	1.0843	1139.6300	1.1396	5.105	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.20 Call	Bond Future	982.9900	0.9830	870.2900	0.8703	11.465	0.0000	0.0000
2025/12/22	2040	05/02/2026		Bond Future	9.2132	98.5868	9.2351	98.4188	0.238	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.49 Call	Bond Future	15466.6200	15.4666	15298.5100	15.2985	1.087	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.49 Put	Bond Future	0.2000	0.0002	0.1400	0.0001	30.000	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.35 Put	Bond Future	16.8200	0.0168	15.0200	0.0150	10.702	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.35 Call	Bond Future	8219.7800	8.2198	8049.9300	8.0499	2.066	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.75 Call	Bond Future	10858.3500	10.8584	10689.5900	10.6896	1.554	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.75 Put	Bond Future	4.0600	0.0041	3.3500	0.0034	17.488	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.15 Call	Bond Future	13394.0800	13.3941	13225.7700	13.2258	1.257	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.15 Put	Bond Future	1.1000	0.0011	0.8400	0.0008	23.636	0.0000	0.0000
2025/12/22	2040	05/02/2026	13.23 Call	Bond Future	24980.1100	24.9801	24812.0600	24.8121	0.673	0.0000	0.0000
2025/12/22	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.82 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/22	2040	05/02/2026	11.82 Call	Bond Future	17407.9200	17.4079	17239.8600	17.2399	0.965	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.80 Put	Bond Future	124.8300	0.1248	122.9900	0.1230	1.474	0.0000	0.0000
2025/12/22	2040	05/02/2026	9.80 Call	Bond Future	4487.5000	4.4875	4317.6100	4.3176	3.786	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.24 Call	Bond Future	7478.5500	7.4786	7308.2800	7.3083	2.277	0.0000	0.0000
2025/12/22	2040	05/02/2026	10.24 Put	Bond Future	25.2300	0.0252	23.0100	0.0230	8.799	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.53 Call	Bond Future	20737.6000	20.7376	20566.3200	20.5663	0.826	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.53 Put	Bond Future	2.4400	0.0024	2.3200	0.0023	4.918	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.03 Call	Bond Future	18005.4200	18.0054	17833.9400	17.8339	0.952	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.03 Put	Bond Future	10.9200	0.0109	10.6000	0.0106	2.930	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.12 Put	Bond Future	101.0700	0.1011	100.7300	0.1007	0.336	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.12 Call	Bond Future	12722.5700	12.7226	12551.0700	12.5511	1.348	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.22 Call	Bond Future	19059.1200	19.0591	18887.7400	18.8877	0.899	0.0000	0.0000
2025/12/22	2040	07/05/2026	12.22 Put	Bond Future	6.2800	0.0063	6.0600	0.0061	3.503	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.72 Call	Bond Future	16247.5500	16.2476	16075.8900	16.0759	1.057	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.72 Put	Bond Future	25.7400	0.0257	25.2400	0.0252	1.943	0.0000	0.0000
2025/12/22	2040	07/05/2026	10.70 Put	Bond Future	184.9100	0.1849	186.3000	0.1863	0.752	0.0000	0.0000
2025/12/22	2040	07/05/2026	10.70 Call	Bond Future	10145.9200	10.1459	9976.1500	9.9762	1.673	0.0000	0.0000
2025/12/22	2040	07/05/2026		Bond Future	9.2775	100.3565	9.3002	100.1854	0.244	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.67 Call	Bond Future	15959.8400	15.9598	15788.1500	15.7882	1.076	0.0000	0.0000
2025/12/22	2040	07/05/2026	11.67 Put	Bond Future	29.4100	0.0294	28.8800	0.0289	1.802	0.0000	0.0000
2025/12/22	2040	06/08/2026		Bond Future	9.3452	97.6733	9.3686	97.4996	0.250	0.0000	0.0000
2025/12/22	2040	06/08/2026	12.19 Call	Bond Future	18292.1300	18.2921	18118.7500	18.1188	0.948	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	
2025/12/22	2040	06/08/2026	12.19	Put	Bond Future		52.7200	0.0527		52.9800	0.0530	0.493	0.0000	0.0000
2025/12/22	2040	05/11/2026			Bond Future		9.4143	99.3722		9.4383	99.1969	0.255	0.0000	0.0000
2025/12/22	2040	05/11/2026	11.06	Call	Bond Future		11612.8000	11.6128		11448.2800	11.4483	1.417	0.0000	0.0000
2025/12/22	2040	05/11/2026	11.06	Put	Bond Future		566.1800	0.5662		576.9600	0.5770	1.904	0.0000	0.0000
2025/12/22	2040	05/11/2026	11.27	Call	Bond Future		12797.4100	12.7974		12630.4800	12.6305	1.304	0.0000	0.0000
2025/12/22	2040	05/11/2026	11.27	Put	Bond Future		473.2600	0.4733		481.6300	0.4816	1.769	0.0000	0.0000
2025/12/22	2040	05/11/2026	10.67	Call	Bond Future		9405.2200	9.4052		9247.1500	9.2472	1.681	0.0000	0.0000
2025/12/22	2040	05/11/2026	10.67	Put	Bond Future		806.4700	0.8065		823.7000	0.8237	2.136	0.0000	0.0000
2025/12/22	2040	05/11/2026	9.91	Put	Bond Future		1673.6200	1.6736		1715.6300	1.7156	2.510	0.0000	0.0000
2025/12/22	2040	05/11/2026	9.91	Call	Bond Future		5205.0000	5.2050		5071.7100	5.0717	2.561	0.0000	0.0000
2025/12/22	2040	04/02/2027			Bond Future		9.4933	96.5825		9.5179	96.4057	0.260	0.0000	0.0000
2025/12/22	2040	04/02/2027	9.93	Call	Bond Future		5273.9900	5.2740		5147.0200	5.1470	2.407	0.0000	0.0000
2025/12/22	2040	04/02/2027	9.93	Put	Bond Future		2207.8700	2.2079		2257.7200	2.2577	2.258	0.0000	0.0000
2025/12/22	2043	05/02/2026			Bond Future		122.1789	122.1789		121.8812	121.8812	0.244	0.0000	0.0000
2025/12/22	2043	05/02/2026	109.66	Call	Bond Future		12518.9100	12.5189		12221.2300	12.2212	2.378	0.0000	0.0000
2025/12/22	2043	05/02/2026	109.66	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2043	07/05/2026			Bond Future		124.4019	124.4019		124.0989	124.0989	0.244	0.0000	0.0000
2025/12/22	2043	07/05/2026	111.70	Call	Bond Future		12701.9147	12.7019		12398.9937	12.3990	2.385	0.0000	0.0000
2025/12/22	2043	07/05/2026	111.70	Put	Bond Future		0.0447	0.0000		0.0537	0.0001	20.251	0.0000	0.0000
2025/12/22	2043	06/08/2026			Bond Future		123.8530	123.8530		123.5451	123.5451	0.249	0.0000	0.0000
2025/12/22	2043	06/08/2026	110.88	Call	Bond Future		12974.7081	12.9747		12667.0955	12.6671	2.371	0.0000	0.0000
2025/12/22	2043	06/08/2026	110.88	Put	Bond Future		1.7081	0.0017		2.0055	0.0020	17.414	0.0000	0.0000
2025/12/22	2043	05/11/2026			Bond Future		126.0370	126.0370		125.7254	125.7254	0.247	0.0000	0.0000
2025/12/22	2043	05/11/2026	112.84	Call	Bond Future		13204.8113	13.2048		12894.3839	12.8944	2.351	0.0000	0.0000
2025/12/22	2043	05/11/2026	112.84	Put	Bond Future		7.7913	0.0078		8.9539	0.0090	14.921	0.0000	0.0000
2025/12/22	2043	04/02/2027			Bond Future		125.3629	125.3629		125.0478	125.0478	0.251	0.0000	0.0000
2025/12/22	2043	04/02/2027	117.63	Call	Bond Future		8001.4859	8.0015		7712.8228	7.7128	3.608	0.0000	0.0000
2025/12/22	2043	04/02/2027	117.63	Put	Bond Future		268.5559	0.2686		295.0628	0.2951	9.870	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.00	Put	Bond Future		142.3400	0.1423		137.0200	0.1370	3.738	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.00	Call	Bond Future		4619.0100	4.6190		4476.0100	4.4760	3.096	0.0000	0.0000
2025/12/22	2044	05/02/2026			Bond Future		9.4331	94.3769		9.4499	94.2392	0.178	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.56	Call	Bond Future		15224.8800	15.2249		15087.0100	15.0870	0.906	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.56	Put	Bond Future		0.6600	0.0007		0.4700	0.0005	28.788	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.90	Put	Bond Future		5.8800	0.0059		4.7800	0.0048	18.707	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.90	Call	Bond Future		10943.5900	10.9436		10804.8100	10.8048	1.268	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.07	Put	Bond Future		109.8900	0.1099		104.5500	0.1046	4.859	0.0000	0.0000
2025/12/22	2044	05/02/2026	10.07	Call	Bond Future		5116.5600	5.1166		4973.5400	4.9735	2.795	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.45	Call	Bond Future		14535.4900	14.5355		14397.5300	14.3975	0.949	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
2025/12/22	2044	05/02/2026	11.45 Put	Bond Future	1.0600	0.0011	0.7800	0.0008	26.415	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.25 Call	Bond Future	13257.4000	13.2574	13119.2600	13.1193	1.042	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.25 Put	Bond Future	1.9200	0.0019	1.4600	0.0015	23.958	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.50 Call	Bond Future	14850.0700	14.8501	14712.1400	14.7121	0.929	0.0000	0.0000
2025/12/22	2044	05/02/2026	11.50 Put	Bond Future	0.9200	0.0009	0.6700	0.0007	27.174	0.0000	0.0000
2025/12/22	2044	07/05/2026		Bond Future	9.4969	96.0711	9.5142	95.9308	0.183	0.0000	0.0000
2025/12/22	2044	07/05/2026	11.80 Call	Bond Future	16164.6600	16.1647	16023.1200	16.0231	0.876	0.0000	0.0000
2025/12/22	2044	07/05/2026	11.80 Put	Bond Future	45.3300	0.0453	44.0300	0.0440	2.868	0.0000	0.0000
2025/12/22	2044	07/05/2026	Put	Bond Future	4888.8000	4.8888	4970.5700	4.9706	1.673	0.0000	0.0000
2025/12/22	2044	07/05/2026	Call	Bond Future	959.8800	0.9599	901.4100	0.9014	6.091	0.0000	0.0000
2025/12/22	2044	07/05/2026	10.00 Call	Bond Future	4785.9000	4.7859	4659.5100	4.6595	2.641	0.0000	0.0000
2025/12/22	2044	07/05/2026	10.00 Put	Bond Future	847.5500	0.8476	861.4000	0.8614	1.634	0.0000	0.0000
2025/12/22	2044	06/08/2026		Bond Future	9.5637	93.4351	9.5815	93.2928	0.187	0.0000	0.0000
2025/12/22	2044	06/08/2026	12.42 Call	Bond Future	19168.8400	19.1688	19026.1700	19.0262	0.744	0.0000	0.0000
2025/12/22	2044	06/08/2026	12.42 Put	Bond Future	63.3400	0.0633	62.9200	0.0629	0.663	0.0000	0.0000
2025/12/22	2044	05/11/2026		Bond Future	9.6313	95.0603	9.6495	94.9169	0.189	0.0000	0.0000
2025/12/22	2044	05/11/2026	11.34 Call	Bond Future	12764.9300	12.7649	12627.8100	12.6278	1.074	0.0000	0.0000
2025/12/22	2044	05/11/2026	11.34 Put	Bond Future	677.6900	0.6777	683.9700	0.6840	0.927	0.0000	0.0000
2025/12/22	2044	04/02/2027		Bond Future	9.7077	92.3211	9.7263	92.1767	0.192	0.0000	0.0000
2025/12/22	2044	04/02/2027	10.18 Call	Bond Future	5856.8300	5.8568	5748.2700	5.7483	1.854	0.0000	0.0000
2025/12/22	2044	04/02/2027	10.18 Put	Bond Future	2304.6200	2.3046	2340.4500	2.3405	1.555	0.0000	0.0000
2025/12/22	2046	05/02/2026		Bond Future	140.9848	140.9848	140.9727	140.9727	0.009	0.0000	0.0000
2025/12/22	2046	05/02/2026	121.65 Call	Bond Future	19334.8000	19.3348	19322.7400	19.3227	0.062	0.0000	0.0000
2025/12/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2046	07/05/2026		Bond Future	141.2637	141.2637	141.2513	141.2513	0.009	0.0000	0.0000
2025/12/22	2046	07/05/2026	124.95 Call	Bond Future	16313.6800	16.3137	16301.2700	16.3013	0.076	0.0000	0.0000
2025/12/22	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2046	06/08/2026		Bond Future	143.8699	143.8699	143.8581	143.8581	0.008	0.0000	0.0000
2025/12/22	2046	06/08/2026	122.38 Call	Bond Future	21489.9200	21.4899	21478.0700	21.4781	0.055	0.0000	0.0000
2025/12/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2046	05/11/2026		Bond Future	144.0873	144.0873	144.0774	144.0774	0.007	0.0000	0.0000
2025/12/22	2046	05/11/2026	125.48 Call	Bond Future	18607.2500	18.6073	18597.4000	18.5974	0.053	0.0000	0.0000
2025/12/22	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2046	04/02/2027		Bond Future	146.6130	146.6130	146.6051	146.6051	0.005	0.0000	0.0000
2025/12/22	2046	04/02/2027	131.09 Call	Bond Future	15523.0100	15.5230	15515.0900	15.5151	0.051	0.0000	0.0000
2025/12/22	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2050	05/02/2026		Bond Future	141.7510	141.7510	141.8596	141.8596	0.077	0.0000	0.0000
2025/12/22	2050	05/02/2026	122.82 Call	Bond Future	18930.9700	18.9310	19039.5600	19.0396	0.574	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	
2025/12/22	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2050	07/05/2026		Bond Future	144.3303	144.3303	144.4407	144.4407	0.076	0.0000	0.0000
2025/12/22	2050	07/05/2026	124.07 Call	Bond Future	20260.3000	20.2603	20370.6900	20.3707	0.545	0.0000	0.0000
2025/12/22	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2050	06/08/2026		Bond Future	144.5517	144.5517	144.6652	144.6652	0.078	0.0000	0.0000
2025/12/22	2050	06/08/2026	123.27 Call	Bond Future	21281.7400	21.2817	21395.1600	21.3952	0.533	0.0000	0.0000
2025/12/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2050	05/11/2026		Bond Future	147.1020	147.1020	147.2193	147.2193	0.080	0.0000	0.0000
2025/12/22	2050	05/11/2026	123.84 Call	Bond Future	23261.9700	23.2620	23379.3100	23.3793	0.504	0.0000	0.0000
2025/12/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	2050	04/02/2027		Bond Future	147.2045	147.2045	147.3262	147.3262	0.083	0.0000	0.0000
2025/12/22	2050	04/02/2027	132.39 Call	Bond Future	14814.5400	14.8145	14936.1900	14.9362	0.821	0.0000	0.0000
2025/12/22	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	AL37	05/02/2026		Index Future	1257.9650	1257.9650	1257.5700	1257.5700	0.031	0.0000	0.0000
2025/12/22	AL37	07/05/2026		Index Future	1280.5460	1280.5460	1280.1440	1280.1440	0.031	0.0000	0.0000
2025/12/22	AL37	06/08/2026		Index Future	1303.6190	1303.6190	1303.2140	1303.2140	0.031	0.0000	0.0000
2025/12/22	AL37	05/11/2026		Index Future	1326.5890	1326.5890	1326.1860	1326.1860	0.030	0.0000	0.0000
2025/12/22	AL37	04/02/2027		Index Future	1349.5760	1349.5760	1349.1770	1349.1770	0.030	0.0000	0.0000
2025/12/22	AL7T	05/02/2026		Index Future	1615.3530	1615.3530	1611.9350	1611.9350	0.212	0.0000	0.0000
2025/12/22	AL7T	07/05/2026		Index Future	1644.3490	1644.3490	1640.8690	1640.8690	0.212	0.0000	0.0000
2025/12/22	AL7T	06/08/2026		Index Future	1673.9770	1673.9770	1670.4390	1670.4390	0.211	0.0000	0.0000
2025/12/22	AL7T	05/11/2026		Index Future	1703.4720	1703.4720	1699.8850	1699.8850	0.211	0.0000	0.0000
2025/12/22	AL7T	04/02/2027		Index Future	1732.9890	1732.9890	1729.3550	1729.3550	0.210	0.0000	0.0000
2025/12/22	ALBI	05/02/2026		Index Future	1359.9170	1359.9170	1357.4390	1357.4390	0.182	0.0000	0.0000
2025/12/22	ALBI	07/05/2026		Index Future	1384.3280	1384.3280	1381.8050	1381.8050	0.182	0.0000	0.0000
2025/12/22	ALBI	06/08/2026		Index Future	1409.2700	1409.2700	1406.7070	1406.7070	0.182	0.0000	0.0000
2025/12/22	ALBI	05/11/2026		Index Future	1434.1020	1434.1020	1431.5040	1431.5040	0.181	0.0000	0.0000
2025/12/22	ALBI	04/02/2027		Index Future	1458.9520	1458.9520	1456.3210	1456.3210	0.180	0.0000	0.0000
2025/12/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	C010	21/12/2025		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/22	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/22	ES33	05/02/2026		Bond Future	8.9349	95.2658	8.9562	95.1559	0.239	0.0000	0.0000
2025/12/22	ES33	05/02/2026	11.49 Call	Bond Future	12070.2900	12.0703	11960.4400	11.9604	0.910	0.0000	0.0000
2025/12/22	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES33	07/05/2026		Bond Future	9.0048	93.2057	9.0271	93.0938	0.248	0.0000	0.0000
2025/12/22	ES33	07/05/2026	11.69 Call	Bond Future	12325.1100	12.3251	12213.2600	12.2133	0.907	0.0000	0.0000
2025/12/22	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES33	06/08/2026		Bond Future	9.0776	94.9250	9.1008	94.8117	0.256	0.0000	0.0000
2025/12/22	ES33	06/08/2026	12.02 Call	Bond Future	13056.3400	13.0563	12943.0200	12.9430	0.868	0.0000	0.0000
2025/12/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES33	05/11/2026		Bond Future	9.1662	92.8070	9.1903	92.6929	0.263	0.0000	0.0000
2025/12/22	ES33	05/11/2026	10.83 Call	Bond Future	7478.6000	7.4786	7364.5200	7.3645	1.525	0.0000	0.0000
2025/12/22	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES33	04/02/2027		Bond Future	9.2727	94.4315	9.2977	94.3169	0.270	0.0000	0.0000
2025/12/22	ES33	04/02/2027	9.70 Call	Bond Future	1934.9600	1.9350	1820.3800	1.8204	5.922	0.0000	0.0000
2025/12/22	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES42	05/02/2026		Bond Future	9.6571	93.1150	9.6735	92.9916	0.170	0.0000	0.0000
2025/12/22	ES42	05/02/2026	11.85 Call	Bond Future	14515.3100	14.5153	14391.8300	14.3918	0.851	0.0000	0.0000
2025/12/22	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES42	07/05/2026		Bond Future	9.7269	90.5448	9.7438	90.4191	0.174	0.0000	0.0000
2025/12/22	ES42	07/05/2026	12.20 Call	Bond Future	15903.3800	15.9034	15777.6800	15.7777	0.790	0.0000	0.0000
2025/12/22	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES42	06/08/2026		Bond Future	9.7973	92.2148	9.8147	92.0873	0.178	0.0000	0.0000
2025/12/22	ES42	06/08/2026	12.65 Call	Bond Future	17740.5000	17.7405	17613.0000	17.6130	0.719	0.0000	0.0000
2025/12/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES42	05/11/2026		Bond Future	9.8754	89.5772	9.8932	89.4488	0.180	0.0000	0.0000
2025/12/22	ES42	05/11/2026	11.66 Call	Bond Future	11612.3700	11.6124	11483.9500	11.4840	1.106	0.0000	0.0000
2025/12/22	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	ES42	04/02/2027		Bond Future	9.9621	91.1434	9.9803	91.0142	0.183	0.0000	0.0000
2025/12/22	ES42	04/02/2027	10.29 Call	Bond Future	2283.5300	2.2835	2154.3200	2.1543	5.658	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	
2025/12/22	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GOVI	05/02/2026		GOVI	1334.6840	1334.6840	1332.2890	1332.2890	0.179	0.0000	0.0000
2025/12/22	GOVI	05/02/2026	1,150. Call 00	GOVI	1846840.0000	184.6840	1822890.0000	182.2890	1.297	0.0000	0.0000
2025/12/22	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GOVI	07/05/2026		GOVI	1358.6420	1358.6420	1356.2030	1356.2030	0.180	0.0000	0.0000
2025/12/22	GOVI	07/05/2026	1,177. Call 00	GOVI	1816420.0000	181.6420	1792030.0000	179.2030	1.343	0.0000	0.0000
2025/12/22	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GOVI	06/08/2026		GOVI	1383.1230	1383.1230	1380.6440	1380.6440	0.179	0.0000	0.0000
2025/12/22	GOVI	06/08/2026	1,189. Call 00	GOVI	1941230.0000	194.1230	1916440.0000	191.6440	1.277	0.0000	0.0000
2025/12/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GOVI	05/11/2026		GOVI	1407.4930	1407.4930	1404.9810	1404.9810	0.178	0.0000	0.0000
2025/12/22	GOVI	05/11/2026	1,277. Call 00	GOVI	1304930.0000	130.4930	1279810.0000	127.9810	1.925	0.0000	0.0000
2025/12/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GOVI	04/02/2027		GOVI	1431.8820	1431.8820	1429.3380	1429.3380	0.178	0.0000	0.0000
2025/12/22	GOVI	04/02/2027	1,369. Call 00	GOVI	628820.0000	62.8820	603380.0000	60.3380	4.046	0.0000	0.0000
2025/12/22	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/22	I258	05/02/2026		Bond Future	128.2607	128.2607	127.9223	127.9223	0.264	0.0000	0.0000
2025/12/22	I258	05/02/2026	111.65 Call	Bond Future	16610.6500	16.6107	16272.2800	16.2723	2.037	0.0000	0.0000
2025/12/22	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	I258	07/05/2026		Bond Future	130.5944	130.5944	130.2499	130.2499	0.264	0.0000	0.0000
2025/12/22	I258	07/05/2026	113.73 Call	Bond Future	16864.9738	16.8650	16520.5394	16.5205	2.042	0.0000	0.0000
2025/12/22	I258	07/05/2026	113.73 Put	Bond Future	0.5638	0.0006	0.6194	0.0006	9.855	0.0000	0.0000
2025/12/22	I258	06/08/2026		Bond Future	130.1596	130.1596	129.8097	129.8097	0.269	0.0000	0.0000
2025/12/22	I258	06/08/2026	112.95 Call	Bond Future	17220.5180	17.2205	16871.6305	16.8716	2.026	0.0000	0.0000
2025/12/22	I258	06/08/2026	112.95 Put	Bond Future	10.8880	0.0109	11.9505	0.0120	9.758	0.0000	0.0000
2025/12/22	I258	05/11/2026		Bond Future	132.4550	132.4550	132.1006	132.1006	0.268	0.0000	0.0000
2025/12/22	I258	05/11/2026	114.95 Call	Bond Future	17543.8495	17.5438	17192.7983	17.1928	2.001	0.0000	0.0000
2025/12/22	I258	05/11/2026	114.95 Put	Bond Future	38.8195	0.0388	42.1783	0.0422	8.652	0.0000	0.0000
2025/12/22	I258	04/02/2027		Bond Future	131.8937	131.8937	131.5348	131.5348	0.272	0.0000	0.0000
2025/12/22	I258	04/02/2027	118.90 Call	Bond Future	13337.1292	13.3371	13001.0986	13.0011	2.520	0.0000	0.0000
2025/12/22	I258	04/02/2027	118.90 Put	Bond Future	343.4492	0.3434	366.2786	0.3663	6.647	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
2025/12/22	IGOV	05/02/2026		Index Future	433.1090	433.1090	432.9740	432.9740	0.031	0.0000
2025/12/22	IGOV	07/05/2026		Index Future	440.9900	440.9900	440.8520	440.8520	0.031	0.0000
2025/12/22	IGOV	06/08/2026		Index Future	449.0390	449.0390	448.9010	448.9010	0.031	0.0000
2025/12/22	IGOV	05/11/2026		Index Future	457.0540	457.0540	456.9160	456.9160	0.030	0.0000
2025/12/22	IGOV	04/02/2027		Index Future	465.0740	465.0740	464.9380	464.9380	0.029	0.0000
2025/12/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/12/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/12/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/12/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/12/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/12/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/12/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/12/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/12/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/12/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/12/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/12/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/12/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/12/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000
2025/12/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/12/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/12/22	R033	05/02/2026		Bond Future	8.0783	113.9028	8.1013	113.7716	0.286	0.0000
2025/12/22	R033	05/02/2026	10.49 Call	Bond Future	12696.2100	12.6962	12564.3400	12.5643	1.039	0.0000
2025/12/22	R033	05/02/2026	10.49 Put	Bond Future	3.1900	0.0032	2.4800	0.0025	22.257	0.0000
2025/12/22	R033	07/05/2026		Bond Future	8.1188	110.9050	8.1431	110.7714	0.299	0.0000
2025/12/22	R033	07/05/2026	10.38 Call	Bond Future	11740.5900	11.7406	11605.5900	11.6056	1.150	0.0000
2025/12/22	R033	07/05/2026	10.38 Put	Bond Future	123.8200	0.1238	122.4300	0.1224	1.123	0.0000
2025/12/22	R033	06/08/2026		Bond Future	8.1603	112.9243	8.1856	112.7889	0.311	0.0000
2025/12/22	R033	06/08/2026	10.25 Call	Bond Future	10956.6100	10.9566	10824.7500	10.8248	1.203	0.0000
2025/12/22	R033	06/08/2026	10.25 Put	Bond Future	486.6300	0.4866	490.1400	0.4901	0.721	0.0000
2025/12/22	R033	05/11/2026		Bond Future	8.2140	109.8497	8.2404	109.7135	0.322	0.0000
2025/12/22	R033	05/11/2026	9.33 Call	Bond Future	6807.7100	6.8077	6691.8400	6.6918	1.702	0.0000
2025/12/22	R033	05/11/2026	9.33 Put	Bond Future	1234.9000	1.2349	1255.2600	1.2553	1.649	0.0000
2025/12/22	R033	04/02/2027		Bond Future	8.2812	111.7475	8.3087	111.6106	0.332	0.0000
2025/12/22	R033	04/02/2027	8.65 Call	Bond Future	4357.1600	4.3572	4263.4100	4.2634	2.152	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
2025/12/22	R033	04/02/2027	8.65 Put	Bond Future	2540.5700	2.5406	2583.7300	2.5837	1.699	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.45 Call	Bond Future	872.0800	0.8721	789.5300	0.7895	9.466	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.45 Put	Bond Future	796.3900	0.7964	824.3000	0.8243	3.505	0.0000	0.0000
2025/12/22	R035	05/02/2026		Bond Future	8.4381	106.7150	8.4555	106.6045	0.206	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.79 Call	Bond Future	13620.5300	13.6205	13510.0500	13.5101	0.811	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.79 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	11.17 Call	Bond Future	15592.5700	15.5926	15482.1100	15.4821	0.708	0.0000	0.0000
2025/12/22	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.67 Call	Bond Future	12985.4700	12.9855	12874.9800	12.8750	0.851	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.67 Put	Bond Future	0.1000	0.0001	0.0700	0.0001	30.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.17 Put	Bond Future	1.0000	0.0010	0.7600	0.0008	24.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.17 Call	Bond Future	10274.3700	10.2744	10163.6700	10.1637	1.077	0.0000	0.0000
2025/12/22	R035	05/02/2026	11.00 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	11.00 Call	Bond Future	14717.6100	14.7176	14607.1500	14.6072	0.751	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.44 Put	Bond Future	0.3800	0.0004	0.2700	0.0003	28.947	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.44 Call	Bond Future	11751.5300	11.7515	11640.9600	11.6410	0.941	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.94 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	10.94 Call	Bond Future	14406.0000	14.4060	14295.5300	14.2955	0.767	0.0000	0.0000
2025/12/22	R035	05/02/2026	12.44 Call	Bond Future	21774.0900	21.7741	21663.6300	21.6636	0.507	0.0000	0.0000
2025/12/22	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.25 Call	Bond Future	5029.7300	5.0297	4916.4200	4.9164	2.253	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.25 Put	Bond Future	36.3800	0.0364	33.5300	0.0335	7.834	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.85 Put	Bond Future	177.1300	0.1771	175.3800	0.1754	0.988	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.85 Call	Bond Future	2751.1100	2.7511	2638.9000	2.6389	4.079	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.64 Call	Bond Future	7286.7200	7.2867	7175.0900	7.1751	1.532	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.64 Put	Bond Future	7.8100	0.0078	6.6400	0.0066	14.981	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.14 Call	Bond Future	4391.9900	4.3920	4278.2400	4.2782	2.590	0.0000	0.0000
2025/12/22	R035	05/02/2026	9.14 Put	Bond Future	56.2600	0.0563	52.9700	0.0530	5.848	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.64 Put	Bond Future	398.0900	0.3981	405.4200	0.4054	1.841	0.0000	0.0000
2025/12/22	R035	05/02/2026	8.64 Call	Bond Future	1670.4900	1.6705	1567.3600	1.5674	6.174	0.0000	0.0000
2025/12/22	R035	07/05/2026	8.29 Put	Bond Future	2064.1900	2.0642	2122.1400	2.1221	2.807	0.0000	0.0000
2025/12/22	R035	07/05/2026	8.29 Call	Bond Future	849.9500	0.8500	795.4300	0.7954	6.414	0.0000	0.0000
2025/12/22	R035	07/05/2026	8.79 Put	Bond Future	832.0000	0.8320	852.0200	0.8520	2.406	0.0000	0.0000
2025/12/22	R035	07/05/2026	8.79 Call	Bond Future	2709.9600	2.7100	2617.5100	2.6175	3.411	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.20 Call	Bond Future	4723.3600	4.7234	4617.0400	4.6170	2.251	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.20 Put	Bond Future	398.8500	0.3989	405.0000	0.4050	1.542	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.66 Call	Bond Future	12457.2300	12.4572	12344.0200	12.3440	0.909	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.66 Put	Bond Future	28.8400	0.0288	28.1000	0.0281	2.566	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	
2025/12/22	R035	07/05/2026	10.16 Call	Bond Future	9832.3200	9.8323	9719.0200	9.7190	1.152	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.16 Put	Bond Future	76.5000	0.0765	75.6700	0.0757	1.085	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.66 Put	Bond Future	178.5900	0.1786	179.2000	0.1792	0.342	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.66 Call	Bond Future	7156.2700	7.1563	7044.4100	7.0444	1.563	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.71 Call	Bond Future	12715.0500	12.7151	12601.8900	12.6019	0.890	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.71 Put	Bond Future	25.0300	0.0250	24.3400	0.0243	2.757	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.21 Call	Bond Future	10098.2900	10.0983	9984.9500	9.9850	1.122	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.21 Put	Bond Future	70.5400	0.0705	69.6700	0.0697	1.233	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.71 Put	Bond Future	163.6100	0.1636	163.9500	0.1640	0.208	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.71 Call	Bond Future	7423.9900	7.4240	7311.8600	7.3119	1.510	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.64 Call	Bond Future	12353.9700	12.3540	12240.7300	12.2407	0.917	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.64 Put	Bond Future	30.5100	0.0305	29.7400	0.0297	2.524	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.14 Call	Bond Future	9725.7900	9.7258	9612.5100	9.6125	1.165	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.14 Put	Bond Future	79.0400	0.0790	78.2300	0.0782	1.025	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.64 Put	Bond Future	185.0200	0.1850	185.7500	0.1858	0.395	0.0000	0.0000
2025/12/22	R035	07/05/2026	9.64 Call	Bond Future	7049.3100	7.0493	6937.5700	6.9376	1.585	0.0000	0.0000
2025/12/22	R035	07/05/2026		Bond Future	8.4840	104.1292	8.5021	104.0167	0.214	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.86 Call	Bond Future	13485.0600	13.4851	13372.0500	13.3721	0.838	0.0000	0.0000
2025/12/22	R035	07/05/2026	10.86 Put	Bond Future	16.1800	0.0162	15.6400	0.0156	3.337	0.0000	0.0000
2025/12/22	R035	06/08/2026	10.22 Call	Bond Future	9832.5300	9.8325	9720.4400	9.7204	1.140	0.0000	0.0000
2025/12/22	R035	06/08/2026	10.22 Put	Bond Future	227.3500	0.2274	229.2400	0.2292	0.831	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.72 Call	Bond Future	7305.7900	7.3058	7197.6300	7.1976	1.480	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.72 Put	Bond Future	417.5000	0.4175	423.3200	0.4233	1.394	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.22 Put	Bond Future	783.5200	0.7835	798.3000	0.7983	1.886	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.22 Call	Bond Future	4849.6100	4.8496	4750.4100	4.7504	2.046	0.0000	0.0000
2025/12/22	R035	06/08/2026	10.13 Call	Bond Future	9376.4600	9.3765	9264.8400	9.2648	1.190	0.0000	0.0000
2025/12/22	R035	06/08/2026	10.13 Put	Bond Future	252.7500	0.2528	255.1100	0.2551	0.934	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.63 Call	Bond Future	6856.0200	6.8560	6749.0000	6.7490	1.561	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.63 Put	Bond Future	467.8200	0.4678	474.7800	0.4748	1.488	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.13 Put	Bond Future	878.9800	0.8790	896.2300	0.8962	1.963	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.13 Call	Bond Future	4425.5500	4.4256	4328.8200	4.3288	2.186	0.0000	0.0000
2025/12/22	R035	06/08/2026		Bond Future	8.5317	106.0253	8.5505	105.9113	0.220	0.0000	0.0000
2025/12/22	R035	06/08/2026	11.06 Call	Bond Future	13997.8500	13.9979	13883.8100	13.8838	0.815	0.0000	0.0000
2025/12/22	R035	06/08/2026	11.06 Put	Bond Future	53.3100	0.0533	53.2500	0.0533	0.113	0.0000	0.0000
2025/12/22	R035	06/08/2026	8.29 Put	Bond Future	2634.7500	2.6348	2694.9800	2.6950	2.286	0.0000	0.0000
2025/12/22	R035	06/08/2026	8.29 Call	Bond Future	1155.5800	1.1556	1101.8300	1.1018	4.651	0.0000	0.0000
2025/12/22	R035	06/08/2026	8.79 Put	Bond Future	1363.2000	1.3632	1393.2100	1.3932	2.201	0.0000	0.0000
2025/12/22	R035	06/08/2026	8.79 Call	Bond Future	2914.4900	2.9145	2830.5200	2.8305	2.881	0.0000	0.0000
2025/12/22	R035	06/08/2026	9.39 Call	Bond Future	5670.4900	5.6705	5567.4400	5.5674	1.817	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
2025/12/22	R035	06/08/2026	9.39 Put	Bond Future	632.7500	0.6328	643.6800	0.6437	1.727	0.0000
2025/12/22	R035	06/08/2026	9.71 Call	Bond Future	7255.7300	7.2557	7147.6900	7.1477	1.489	0.0000
2025/12/22	R035	06/08/2026	9.71 Put	Bond Future	422.8400	0.4228	428.7800	0.4288	1.405	0.0000
2025/12/22	R035	06/08/2026	9.21 Call	Bond Future	4802.1400	4.8021	4703.2000	4.7032	2.060	0.0000
2025/12/22	R035	06/08/2026	9.21 Put	Bond Future	793.5900	0.7936	808.6300	0.8086	1.895	0.0000
2025/12/22	R035	06/08/2026	8.71 Put	Bond Future	1513.7000	1.5137	1547.6200	1.5476	2.241	0.0000
2025/12/22	R035	06/08/2026	8.71 Call	Bond Future	2587.9000	2.5879	2507.8400	2.5078	3.094	0.0000
2025/12/22	R035	05/11/2026	9.80 Call	Bond Future	7454.7600	7.4548	7350.1500	7.3502	1.403	0.0000
2025/12/22	R035	05/11/2026	9.80 Put	Bond Future	624.6300	0.6246	634.5800	0.6346	1.593	0.0000
2025/12/22	R035	05/11/2026	9.30 Call	Bond Future	5137.0000	5.1370	5041.9300	5.0419	1.851	0.0000
2025/12/22	R035	05/11/2026	9.30 Put	Bond Future	1060.6100	1.0606	1080.1000	1.0801	1.838	0.0000
2025/12/22	R035	05/11/2026	8.80 Put	Bond Future	1813.0800	1.8131	1849.2800	1.8493	1.997	0.0000
2025/12/22	R035	05/11/2026	8.80 Call	Bond Future	3031.1500	3.0312	2952.7900	2.9528	2.585	0.0000
2025/12/22	R035	05/11/2026		Bond Future	8.5925	103.3714	8.6119	103.2569	0.226	0.0000
2025/12/22	R035	05/11/2026	10.03 Call	Bond Future	8554.3500	8.5544	8446.9700	8.4470	1.255	0.0000
2025/12/22	R035	05/11/2026	10.03 Put	Bond Future	491.4300	0.4914	498.6100	0.4986	1.461	0.0000
2025/12/22	R035	04/02/2027		Bond Future	8.6657	105.1584	8.6857	105.0435	0.231	0.0000
2025/12/22	R035	04/02/2027	9.02 Call	Bond Future	3743.8200	3.7438	3662.3600	3.6624	2.176	0.0000
2025/12/22	R035	04/02/2027	9.02 Put	Bond Future	1730.2900	1.7303	1763.7600	1.7638	1.934	0.0000
2025/12/22	R038	05/02/2026		Bond Future	8.9481	118.0403	8.9649	117.9053	0.188	0.0000
2025/12/22	R038	05/02/2026	11.44 Call	Bond Future	17755.0500	17.7551	17620.0100	17.6200	0.761	0.0000
2025/12/22	R038	05/02/2026	11.44 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/12/22	R038	07/05/2026		Bond Future	9.0085	114.6756	9.0260	114.5381	0.194	0.0000
2025/12/22	R038	07/05/2026	11.40 Call	Bond Future	16850.9300	16.8509	16712.5900	16.7126	0.821	0.0000
2025/12/22	R038	07/05/2026	11.40 Put	Bond Future	24.5900	0.0246	23.7600	0.0238	3.375	0.0000
2025/12/22	R038	06/08/2026		Bond Future	9.0706	116.7635	9.0886	116.6241	0.199	0.0000
2025/12/22	R038	06/08/2026	11.77 Call	Bond Future	18471.3800	18.4714	18331.6500	18.3317	0.756	0.0000
2025/12/22	R038	06/08/2026	11.77 Put	Bond Future	64.7600	0.0648	64.4600	0.0645	0.463	0.0000
2025/12/22	R038	05/11/2026		Bond Future	9.1415	113.3146	9.1600	113.1744	0.203	0.0000
2025/12/22	R038	05/11/2026	10.72 Call	Bond Future	11632.2700	11.6323	11498.7100	11.4987	1.148	0.0000
2025/12/22	R038	05/11/2026	10.72 Put	Bond Future	523.5900	0.5236	530.2800	0.5303	1.278	0.0000
2025/12/22	R038	04/02/2027		Bond Future	9.2226	115.2720	9.2417	115.1311	0.206	0.0000
2025/12/22	R038	04/02/2027	9.60 Call	Bond Future	5176.8200	5.1768	5075.2600	5.0753	1.962	0.0000
2025/12/22	R038	04/02/2027	9.60 Put	Bond Future	2430.2200	2.4302	2469.5300	2.4695	1.618	0.0000
2025/12/22	R053	05/02/2026		Bond Future	9.2179	128.0711	9.2352	127.8650	0.188	0.0000
2025/12/22	R053	05/02/2026	11.49 Call	Bond Future	22737.7100	22.7377	22531.4700	22.5315	0.907	0.0000
2025/12/22	R053	05/02/2026	11.49 Put	Bond Future	0.4100	0.0004	0.2900	0.0003	29.268	0.0000
2025/12/22	R053	07/05/2026		Bond Future	9.2686	124.5093	9.2864	124.2995	0.192	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	
2025/12/22	R053	07/05/2026	11.69 Call	Bond Future	23780.6700	23.7807	23569.4500	23.5695	0.888	0.0000	0.0000
2025/12/22	R053	07/05/2026	11.69 Put	Bond Future	46.5100	0.0465	45.1200	0.0451	2.989	0.0000	0.0000
2025/12/22	R053	06/08/2026		Bond Future	9.3200	126.7763	9.3383	126.5634	0.196	0.0000	0.0000
2025/12/22	R053	06/08/2026	12.28 Call	Bond Future	27742.0700	27.7421	27528.6800	27.5287	0.769	0.0000	0.0000
2025/12/22	R053	06/08/2026	12.28 Put	Bond Future	77.0100	0.0770	76.5700	0.0766	0.571	0.0000	0.0000
2025/12/22	R053	05/11/2026		Bond Future	9.3770	123.1236	9.3957	122.9087	0.200	0.0000	0.0000
2025/12/22	R053	05/11/2026	11.21 Call	Bond Future	19195.5800	19.1956	18988.8500	18.9889	1.077	0.0000	0.0000
2025/12/22	R053	05/11/2026	11.21 Put	Bond Future	847.6800	0.8477	855.9300	0.8559	0.973	0.0000	0.0000
2025/12/22	R053	04/02/2027		Bond Future	9.4407	125.2506	9.4598	125.0338	0.202	0.0000	0.0000
2025/12/22	R053	04/02/2027	9.99 Call	Bond Future	8991.8800	8.9919	8825.0600	8.8251	1.855	0.0000	0.0000
2025/12/22	R053	04/02/2027	9.99 Put	Bond Future	3014.5600	3.0146	3064.4500	3.0645	1.655	0.0000	0.0000
2025/12/22	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/22	R186	05/02/2026	8.43 Call	Bond Future	57.1500	0.0572	55.3300	0.0553	3.185	0.0000	0.0000
2025/12/22	R186	05/02/2026	8.43 Put	Bond Future	57.1500	0.0572	55.3300	0.0553	3.185	0.0000	0.0000
2025/12/22	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/22	R186	07/05/2026	8.69 Call	Bond Future	97.3200	0.0973	96.2600	0.0963	1.089	0.0000	0.0000
2025/12/22	R186	07/05/2026	8.69 Put	Bond Future	97.3200	0.0973	96.2600	0.0963	1.089	0.0000	0.0000
2025/12/22	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/22	R186	06/08/2026	8.57 Call	Bond Future	85.3700	0.0854	84.8100	0.0848	0.656	0.0000	0.0000
2025/12/22	R186	06/08/2026	8.57 Put	Bond Future	85.3700	0.0854	84.8100	0.0848	0.656	0.0000	0.0000
2025/12/22	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/22	R186	05/11/2026	8.12 Call	Bond Future	49.9500	0.0500	49.7100	0.0497	0.480	0.0000	0.0000
2025/12/22	R186	05/11/2026	8.12 Put	Bond Future	49.9500	0.0500	49.7100	0.0497	0.480	0.0000	0.0000
2025/12/22	R202	05/02/2026		Bond Future	293.1135	293.1135	293.0895	293.0895	0.008	0.0000	0.0000
2025/12/22	R202	05/02/2026	277.82 Call	Bond Future	15293.4600	15.2935	15269.5000	15.2695	0.157	0.0000	0.0000
2025/12/22	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R202	07/05/2026		Bond Future	298.4467	298.4467	298.4221	298.4221	0.008	0.0000	0.0000
2025/12/22	R202	07/05/2026	277.55 Call	Bond Future	20896.6500	20.8967	20872.1400	20.8721	0.117	0.0000	0.0000
2025/12/22	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R202	06/08/2026		Bond Future	298.5555	298.5555	298.5323	298.5323	0.008	0.0000	0.0000
2025/12/22	R202	06/08/2026	278.86 Call	Bond Future	19695.4600	19.6955	19672.2500	19.6723	0.118	0.0000	0.0000
2025/12/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R202	05/11/2026		Bond Future	303.8226	303.8226	303.8032	303.8032	0.006	0.0000	0.0000
2025/12/22	R202	05/11/2026	280.46 Call	Bond Future	23362.6200	23.3626	23343.1600	23.3432	0.083	0.0000	0.0000
2025/12/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R202	04/02/2027		Bond Future	303.6714	303.6714	303.6559	303.6559	0.005	0.0000	0.0000
2025/12/22	R202	04/02/2027	294.73 Call	Bond Future	8941.3800	8.9414	8925.9300	8.9259	0.173	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/12/22	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/22	R209	05/02/2026		Bond Future	8.6217	86.4555	8.6443	86.3208	0.262	0.0000
2025/12/22	R209	05/02/2026	10.93 Call	Bond Future	12443.7000	12.4437	12308.9800	12.3090	1.083	0.0000
2025/12/22	R209	05/02/2026	10.93 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000
2025/12/22	R209	07/05/2026		Bond Future	8.6698	84.8565	8.6932	84.7193	0.270	0.0000
2025/12/22	R209	07/05/2026	11.07 Call	Bond Future	12702.6400	12.7026	12565.1700	12.5652	1.082	0.0000
2025/12/22	R209	07/05/2026	11.07 Put	Bond Future	16.0000	0.0160	15.7100	0.0157	1.813	0.0000
2025/12/22	R209	06/08/2026		Bond Future	8.7191	86.4016	8.7433	86.2624	0.277	0.0000
2025/12/22	R209	06/08/2026	11.39 Call	Bond Future	13777.9700	13.7780	13639.1900	13.6392	1.007	0.0000
2025/12/22	R209	06/08/2026	11.39 Put	Bond Future	42.9100	0.0429	43.2800	0.0433	0.862	0.0000
2025/12/22	R209	05/11/2026		Bond Future	8.7770	84.7557	8.8019	84.6152	0.284	0.0000
2025/12/22	R209	05/11/2026	10.32 Call	Bond Future	8607.5100	8.6075	8476.6800	8.4767	1.520	0.0000
2025/12/22	R209	05/11/2026	10.32 Put	Bond Future	438.9300	0.4389	448.5300	0.4485	2.187	0.0000
2025/12/22	R209	04/02/2027		Bond Future	8.8446	86.2208	8.8702	86.0792	0.290	0.0000
2025/12/22	R209	04/02/2027	9.28 Call	Bond Future	4029.4400	4.0294	3928.3600	3.9284	2.509	0.0000
2025/12/22	R209	04/02/2027	9.28 Put	Bond Future	1663.6700	1.6637	1704.2200	1.7042	2.437	0.0000
2025/12/22	R210	05/02/2026		Bond Future	257.9881	257.9881	258.1904	258.1904	0.078	0.0000
2025/12/22	R210	05/02/2026	253.10 Call	Bond Future	4888.0700	4.8881	5090.4100	5.0904	4.139	0.0000
2025/12/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R210	07/05/2026		Bond Future	259.2162	259.2162	259.4222	259.4222	0.079	0.0000
2025/12/22	R210	07/05/2026	255.40 Call	Bond Future	3816.2000	3.8162	4022.2400	4.0222	5.399	0.0000
2025/12/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R210	06/08/2026		Bond Future	263.9986	263.9986	264.2100	264.2100	0.080	0.0000
2025/12/22	R210	06/08/2026	259.84 Call	Bond Future	4158.5500	4.1586	4369.9600	4.3700	5.084	0.0000
2025/12/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R210	05/11/2026		Bond Future	265.1384	265.1384	265.3571	265.3571	0.082	0.0000
2025/12/22	R210	05/11/2026	253.33 Call	Bond Future	11808.3900	11.8084	12027.0500	12.0271	1.852	0.0000
2025/12/22	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R210	04/02/2027		Bond Future	269.7869	269.7869	270.0134	270.0134	0.084	0.0000
2025/12/22	R210	04/02/2027	266.03 Call	Bond Future	3756.9100	3.7569	3983.3600	3.9834	6.028	0.0000
2025/12/22	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R213	05/02/2026		Bond Future	7.7500	100.0605	7.7684	99.9863	0.237	0.0000
2025/12/22	R213	05/02/2026	9.89 Call	Bond Future	8190.4400	8.1904	8116.2000	8.1162	0.906	0.0000
2025/12/22	R213	05/02/2026	9.89 Put	Bond Future	0.1000	0.0001	0.0700	0.0001	30.000	0.0000
2025/12/22	R213	07/05/2026		Bond Future	7.7775	98.3063	7.7970	98.2307	0.251	0.0000
2025/12/22	R213	07/05/2026	9.80 Call	Bond Future	7485.2400	7.4852	7409.2100	7.4092	1.016	0.0000
2025/12/22	R213	07/05/2026	9.80 Put	Bond Future	23.7200	0.0237	23.3100	0.0233	1.728	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	
2025/12/22	R213	06/08/2026		Bond Future	7.8053	100.0964	7.8260	100.0200	0.265	0.0000	0.0000
2025/12/22	R213	06/08/2026	9.69 Call	Bond Future	6780.5000	6.7805	6705.0900	6.7051	1.112	0.0000	0.0000
2025/12/22	R213	06/08/2026	9.69 Put	Bond Future	100.2600	0.1003	101.2700	0.1013	1.007	0.0000	0.0000
2025/12/22	R213	05/11/2026		Bond Future	7.8535	98.2902	7.8752	98.2138	0.276	0.0000	0.0000
2025/12/22	R213	05/11/2026	8.75 Call	Bond Future	3611.1600	3.6112	3545.6600	3.5457	1.814	0.0000	0.0000
2025/12/22	R213	05/11/2026	8.75 Put	Bond Future	510.3100	0.5103	521.2500	0.5213	2.144	0.0000	0.0000
2025/12/22	R213	04/02/2027		Bond Future	7.9198	99.9901	7.9426	99.9138	0.288	0.0000	0.0000
2025/12/22	R213	04/02/2027	8.14 Call	Bond Future	1847.5800	1.8476	1797.9300	1.7979	2.687	0.0000	0.0000
2025/12/22	R213	04/02/2027	8.14 Put	Bond Future	1114.3900	1.1144	1141.0000	1.1410	2.388	0.0000	0.0000
2025/12/22	R214	05/02/2026		Bond Future	9.2625	80.7300	9.2794	80.6166	0.182	0.0000	0.0000
2025/12/22	R214	05/02/2026	11.26 Call	Bond Future	11955.8100	11.9558	11842.1200	11.8421	0.951	0.0000	0.0000
2025/12/22	R214	05/02/2026	11.26 Put	Bond Future	0.9000	0.0009	0.6600	0.0007	26.667	0.0000	0.0000
2025/12/22	R214	07/05/2026		Bond Future	9.3183	78.8824	9.3357	78.7668	0.187	0.0000	0.0000
2025/12/22	R214	07/05/2026	11.53 Call	Bond Future	12979.3700	12.9794	12862.7600	12.8628	0.898	0.0000	0.0000
2025/12/22	R214	07/05/2026	11.53 Put	Bond Future	40.4600	0.0405	39.3800	0.0394	2.669	0.0000	0.0000
2025/12/22	R214	06/08/2026		Bond Future	9.3760	80.3188	9.3939	80.2016	0.190	0.0000	0.0000
2025/12/22	R214	06/08/2026	11.97 Call	Bond Future	14769.2400	14.7692	14651.7400	14.6517	0.796	0.0000	0.0000
2025/12/22	R214	06/08/2026	11.97 Put	Bond Future	76.2900	0.0763	76.0000	0.0760	0.380	0.0000	0.0000
2025/12/22	R214	05/11/2026		Bond Future	9.4425	78.4215	9.4608	78.3034	0.193	0.0000	0.0000
2025/12/22	R214	05/11/2026	10.97 Call	Bond Future	9626.2500	9.6263	9514.3700	9.5144	1.162	0.0000	0.0000
2025/12/22	R214	05/11/2026	10.97 Put	Bond Future	555.8200	0.5558	562.1000	0.5621	1.130	0.0000	0.0000
2025/12/22	R214	04/02/2027		Bond Future	9.5180	79.7774	9.5367	79.6584	0.196	0.0000	0.0000
2025/12/22	R214	04/02/2027	9.90 Call	Bond Future	4446.9500	4.4470	4360.3900	4.3604	1.947	0.0000	0.0000
2025/12/22	R214	04/02/2027	9.90 Put	Bond Future	2061.0700	2.0611	2093.5200	2.0935	1.574	0.0000	0.0000
2025/12/22	R248	05/02/2026	8.90 Put	Bond Future	4552.5500	4.5526	4686.0000	4.6860	2.931	0.0000	0.0000
2025/12/22	R248	05/02/2026	8.90 Call	Bond Future	57.9900	0.0580	42.8200	0.0428	26.160	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.40 Put	Bond Future	1243.6700	1.2437	1276.5400	1.2765	2.643	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.40 Call	Bond Future	1313.8500	1.3139	1198.1000	1.1981	8.810	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.90 Call	Bond Future	4541.5100	4.5415	4386.3100	4.3863	3.417	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.90 Put	Bond Future	236.8500	0.2369	230.2700	0.2303	2.778	0.0000	0.0000
2025/12/22	R248	05/02/2026		Bond Future	9.3920	97.9985	9.4089	97.8499	0.180	0.0000	0.0000
2025/12/22	R248	05/02/2026	11.46 Call	Bond Future	15691.9900	15.6920	15543.0900	15.5431	0.949	0.0000	0.0000
2025/12/22	R248	05/02/2026	11.46 Put	Bond Future	1.0400	0.0010	0.7600	0.0008	26.923	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.50 Put	Bond Future	905.3200	0.9053	922.5400	0.9225	1.902	0.0000	0.0000
2025/12/22	R248	05/02/2026	9.50 Call	Bond Future	1847.8700	1.8479	1716.4700	1.7165	7.111	0.0000	0.0000
2025/12/22	R248	05/02/2026	10.00 Put	Bond Future	168.5000	0.1685	161.3900	0.1614	4.220	0.0000	0.0000
2025/12/22	R248	05/02/2026	10.00 Call	Bond Future	5282.9800	5.2830	5127.2500	5.1273	2.948	0.0000	0.0000
2025/12/22	R248	05/02/2026	10.48 Call	Bond Future	8873.7000	8.8737	8721.2200	8.7212	1.718	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
2025/12/22	R248	05/02/2026	10.48 Put	Bond Future	33.3300	0.0333	29.4700	0.0295	11.581	0.0000
2025/12/22	R248	05/02/2026	9.65 Put	Bond Future	552.6900	0.5527	554.9700	0.5550	0.413	0.0000
2025/12/22	R248	05/02/2026	9.65 Call	Bond Future	2779.5500	2.7796	2633.2100	2.6332	5.265	0.0000
2025/12/22	R248	07/05/2026		Bond Future	9.4470	95.3196	9.4644	95.1683	0.184	0.0000
2025/12/22	R248	07/05/2026	11.72 Call	Bond Future	16891.7400	16.8917	16739.0300	16.7390	0.904	0.0000
2025/12/22	R248	07/05/2026	11.72 Put	Bond Future	52.4500	0.0525	51.0400	0.0510	2.688	0.0000
2025/12/22	R248	06/08/2026		Bond Future	9.5037	97.0553	9.5216	96.9017	0.188	0.0000
2025/12/22	R248	06/08/2026	12.37 Call	Bond Future	20276.4600	20.2765	20122.4800	20.1225	0.759	0.0000
2025/12/22	R248	06/08/2026	12.37 Put	Bond Future	70.3900	0.0704	69.9700	0.0700	0.597	0.0000
2025/12/22	R248	05/11/2026		Bond Future	9.5682	94.3084	9.5864	94.1536	0.191	0.0000
2025/12/22	R248	05/11/2026	11.31 Call	Bond Future	13759.0500	13.7591	13610.6000	13.6106	1.079	0.0000
2025/12/22	R248	05/11/2026	11.31 Put	Bond Future	675.3900	0.6754	681.8100	0.6818	0.951	0.0000
2025/12/22	R248	04/02/2027		Bond Future	9.6409	95.9384	9.6595	95.7824	0.194	0.0000
2025/12/22	R248	04/02/2027	10.11 Call	Bond Future	6404.5200	6.4045	6287.3200	6.2873	1.830	0.0000
2025/12/22	R248	04/02/2027	10.11 Put	Bond Future	2606.3000	2.6063	2645.1400	2.6451	1.490	0.0000
2025/12/22	R2R9	05/02/2026		Bond Future	9.1141	109.3455	9.1359	109.1739	0.239	0.0000
2025/12/22	R2R9	05/02/2026	102.99 Call	Bond Future	96354.9500	96.3550	96183.3300	96.1833	0.178	0.0000
2025/12/22	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R2R9	07/05/2026		Bond Future	9.1765	106.3299	9.1991	106.1551	0.246	0.0000
2025/12/22	R2R9	07/05/2026	99.91 Call	Bond Future	95480.2000	95.4802	95305.4100	95.3054	0.183	0.0000
2025/12/22	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R2R9	06/08/2026		Bond Future	9.2406	108.2658	9.2640	108.0885	0.252	0.0000
2025/12/22	R2R9	06/08/2026	101.74 Call	Bond Future	95146.3400	95.1463	94969.0400	94.9690	0.186	0.0000
2025/12/22	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R2R9	05/11/2026		Bond Future	9.3130	105.1731	9.3370	104.9941	0.258	0.0000
2025/12/22	R2R9	05/11/2026	98.56 Call	Bond Future	94203.0500	94.2031	94024.0700	94.0241	0.190	0.0000
2025/12/22	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R2R9	04/02/2027		Bond Future	9.3951	106.9900	9.4198	106.8095	0.263	0.0000
2025/12/22	R2R9	04/02/2027	9.89 Call	Bond Future	5324.5300	5.3245	5191.3200	5.1913	2.502	0.0000
2025/12/22	R2R9	04/02/2027	9.89 Put	Bond Future	1787.0800	1.7871	1834.3500	1.8344	2.645	0.0000
2025/12/22	R4R2	05/02/2026		Bond Future	9.3246	110.2875	9.3514	110.0556	0.288	0.0000
2025/12/22	R4R2	05/02/2026	103.43 Call	Bond Future	97012.2800	97.0123	96780.3000	96.7803	0.239	0.0000
2025/12/22	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R4R2	07/05/2026		Bond Future	9.3881	107.1628	9.4158	106.9266	0.295	0.0000
2025/12/22	R4R2	07/05/2026	100.23 Call	Bond Future	96073.7000	96.0737	95837.5100	95.8375	0.246	0.0000
2025/12/22	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/22	R4R2	06/08/2026		Bond Future	9.4532	109.1139	9.4817	108.8740	0.302	0.0000
2025/12/22	R4R2	06/08/2026	102.06 Call	Bond Future	95696.6500	95.6967	95456.7400	95.4567	0.251	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
2025/12/22	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R4R2	05/11/2026		Bond Future	9.5256	105.9099	9.5549	105.6673	0.308	0.0000	0.0000
2025/12/22	R4R2	05/11/2026	98.76 Call	Bond Future	94687.3500	94.6874	94444.7400	94.4447	0.256	0.0000	0.0000
2025/12/22	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	R4R2	04/02/2027		Bond Future	9.6067	107.7394	9.6369	107.4942	0.314	0.0000	0.0000
2025/12/22	R4R2	04/02/2027	10.13 Call	Bond Future	6056.0000	6.0560	5875.8100	5.8758	2.975	0.0000	0.0000
2025/12/22	R4R2	04/02/2027	10.13 Put	Bond Future	1925.0400	1.9250	1989.9900	1.9900	3.374	0.0000	0.0000
2025/12/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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