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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2025 TO 24/12/2025

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
2025/12/24	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	2029	05/02/2026		Bond Future	144.8359	144.8359	144.8331	144.8331	0.002	0.0000
2025/12/24	2029	05/02/2026	140.11 Call	Bond Future	4725.8600	4.7259	4723.1400	4.7231	0.058	0.0000
2025/12/24	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2029	07/05/2026		Bond Future	146.0163	146.0163	146.0135	146.0135	0.002	0.0000
2025/12/24	2029	07/05/2026	141.82 Call	Bond Future	4196.2500	4.1963	4193.4500	4.1935	0.067	0.0000
2025/12/24	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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1,850
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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/24	2029	06/08/2026			Bond Future		148.7113	148.7113		148.7086	0.002	0.0000	0.0000
2025/12/24	2029	06/08/2026	144.10 Call		Bond Future		4611.2500	4.6113		4608.6300	0.057	0.0000	0.0000
2025/12/24	2029	06/08/2026	144.10 Put		Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/24	2029	05/11/2026			Bond Future		149.8605	149.8605		149.8582	0.002	0.0000	0.0000
2025/12/24	2029	05/11/2026	147.56 Call		Bond Future		2300.5100	2.3005		2298.1700	0.102	0.0000	0.0000
2025/12/24	2029	05/11/2026	147.56 Put		Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/24	2029	04/02/2027			Bond Future		152.4911	152.4911		152.4892	0.001	0.0000	0.0000
2025/12/24	2029	04/02/2027	149.72 Call		Bond Future		2771.1400	2.7711		2769.2100	0.070	0.0000	0.0000
2025/12/24	2029	04/02/2027	149.72 Put		Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/12/24	2030	05/02/2026			Bond Future		7.5155	101.8548		7.4429	0.966	0.0000	0.0000
2025/12/24	2030	05/02/2026	9.49 Call		Bond Future		6476.0200	6.4760		6724.1400	3.831	0.0000	0.0000
2025/12/24	2030	05/02/2026	9.49 Put		Bond Future		0.0600	0.0001		0.0300	50.000	0.0000	0.0000
2025/12/24	2030	07/05/2026			Bond Future		7.5398	103.6831		7.4616	1.038	0.0000	0.0000
2025/12/24	2030	07/05/2026	9.39 Call		Bond Future		5777.1100	5.7771		6024.7500	4.287	0.0000	0.0000
2025/12/24	2030	07/05/2026	9.39 Put		Bond Future		21.5200	0.0215		16.5400	23.141	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.21 Put		Bond Future		1304.6900	1.3047		1120.2500	14.137	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.21 Call		Bond Future		234.5900	0.2346		302.7700	29.063	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.71 Put		Bond Future		511.8400	0.5118		418.9400	18.150	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.71 Call		Bond Future		1058.7200	1.0587		1218.4400	15.086	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.92 Call		Bond Future		1558.5200	1.5585		1745.4300	11.993	0.0000	0.0000
2025/12/24	2030	07/05/2026	7.92 Put		Bond Future		341.8400	0.3418		276.1300	19.222	0.0000	0.0000
2025/12/24	2030	06/08/2026	7.21 Put		Bond Future		1462.3500	1.4624		1286.6000	12.018	0.0000	0.0000
2025/12/24	2030	06/08/2026	7.21 Call		Bond Future		382.1100	0.3821		463.7000	21.352	0.0000	0.0000
2025/12/24	2030	06/08/2026	7.71 Put		Bond Future		751.8600	0.7519		646.3900	14.028	0.0000	0.0000
2025/12/24	2030	06/08/2026	7.71 Call		Bond Future		1190.1000	1.1901		1341.9700	12.761	0.0000	0.0000
2025/12/24	2030	06/08/2026	8.06 Call		Bond Future		1958.7000	1.9587		2145.5400	9.539	0.0000	0.0000
2025/12/24	2030	06/08/2026	8.06 Put		Bond Future		474.0000	0.4740		403.5000	14.873	0.0000	0.0000
2025/12/24	2030	06/08/2026			Bond Future		7.5648	101.5624		7.4798	1.123	0.0000	0.0000
2025/12/24	2030	06/08/2026	9.22 Call		Bond Future		4962.8600	4.9629		5202.8600	4.836	0.0000	0.0000
2025/12/24	2030	06/08/2026	9.22 Put		Bond Future		104.1900	0.1042		86.8500	16.643	0.0000	0.0000
2025/12/24	2030	05/11/2026			Bond Future		7.5974	103.3311		7.5050	1.215	0.0000	0.0000
2025/12/24	2030	05/11/2026	8.39 Call		Bond Future		2617.5200	2.6175		2822.4100	7.828	0.0000	0.0000
2025/12/24	2030	05/11/2026	8.39 Put		Bond Future		401.8100	0.4018		344.6100	14.236	0.0000	0.0000
2025/12/24	2030	04/02/2027			Bond Future		7.6492	101.1132		7.5480	1.324	0.0000	0.0000
2025/12/24	2030	04/02/2027	7.82 Call		Bond Future		1357.4800	1.3575		1512.9800	11.455	0.0000	0.0000
2025/12/24	2030	04/02/2027	7.82 Put		Bond Future		909.2700	0.9093		797.8200	12.257	0.0000	0.0000
2025/12/24	2031	05/02/2026			Bond Future		112.7301	112.7301		112.7279	0.002	0.0000	0.0000
2025/12/24	2031	05/02/2026	111.76 Call		Bond Future		1008.5900	1.0086		1004.9900	0.357	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
2025/12/24	2031	05/02/2026	111.76 Put	Bond Future	38.4500	0.0385	37.0900	0.0371	3.537	0.0000	0.0000
2025/12/24	2031	07/05/2026		Bond Future	114.7813	114.7813	114.7790	114.7790	0.002	0.0000	0.0000
2025/12/24	2031	07/05/2026	113.84 Call	Bond Future	1111.0800	1.1111	1107.8600	1.1079	0.290	0.0000	0.0000
2025/12/24	2031	07/05/2026	113.84 Put	Bond Future	169.8100	0.1698	168.9000	0.1689	0.536	0.0000	0.0000
2025/12/24	2031	06/08/2026		Bond Future	114.4854	114.4854	114.4832	114.4832	0.002	0.0000	0.0000
2025/12/24	2031	06/08/2026	113.81 Call	Bond Future	1038.1600	1.0382	1035.3700	1.0354	0.269	0.0000	0.0000
2025/12/24	2031	06/08/2026	113.81 Put	Bond Future	362.7700	0.3628	362.2100	0.3622	0.154	0.0000	0.0000
2025/12/24	2031	05/11/2026		Bond Future	116.5063	116.5063	116.5044	116.5044	0.002	0.0000	0.0000
2025/12/24	2031	05/11/2026	111.49 Call	Bond Future	5017.7200	5.0177	5015.7200	5.0157	0.040	0.0000	0.0000
2025/12/24	2031	05/11/2026	111.49 Put	Bond Future	1.3900	0.0014	1.3700	0.0014	1.439	0.0000	0.0000
2025/12/24	2031	04/02/2027		Bond Future	116.1024	116.1024	116.1006	116.1006	0.002	0.0000	0.0000
2025/12/24	2031	04/02/2027	116.18 Call	Bond Future	760.2800	0.7603	758.4400	0.7584	0.242	0.0000	0.0000
2025/12/24	2031	04/02/2027	116.18 Put	Bond Future	837.8800	0.8379	837.8100	0.8378	0.008	0.0000	0.0000
2025/12/24	2032	05/02/2026		Bond Future	7.9335	104.5125	7.8563	104.8864	0.973	0.0000	0.0000
2025/12/24	2032	05/02/2026	10.16 Call	Bond Future	10082.1200	10.0821	10456.0300	10.4560	3.709	0.0000	0.0000
2025/12/24	2032	05/02/2026	10.16 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/12/24	2032	07/05/2026		Bond Future	7.9697	102.2293	7.8883	102.6100	1.021	0.0000	0.0000
2025/12/24	2032	07/05/2026	10.14 Call	Bond Future	9543.0300	9.5430	9919.4600	9.9195	3.945	0.0000	0.0000
2025/12/24	2032	07/05/2026	10.14 Put	Bond Future	17.2100	0.0172	13.0100	0.0130	24.404	0.0000	0.0000
2025/12/24	2032	06/08/2026		Bond Future	8.0066	104.0914	7.9205	104.4791	1.074	0.0000	0.0000
2025/12/24	2032	06/08/2026	10.12 Call	Bond Future	9052.4200	9.0524	9426.2200	9.4262	4.129	0.0000	0.0000
2025/12/24	2032	06/08/2026	10.12 Put	Bond Future	78.4300	0.0784	64.5600	0.0646	17.685	0.0000	0.0000
2025/12/24	2032	05/11/2026		Bond Future	8.0566	101.7469	7.9656	102.1417	1.130	0.0000	0.0000
2025/12/24	2032	05/11/2026	9.16 Call	Bond Future	5116.6500	5.1167	5445.7600	5.4458	6.432	0.0000	0.0000
2025/12/24	2032	05/11/2026	9.16 Put	Bond Future	480.2900	0.4803	414.6600	0.4147	13.665	0.0000	0.0000
2025/12/24	2032	04/02/2027		Bond Future	8.1213	103.5072	8.0247	103.9091	1.190	0.0000	0.0000
2025/12/24	2032	04/02/2027	8.48 Call	Bond Future	2651.9300	2.6519	2911.6200	2.9116	9.792	0.0000	0.0000
2025/12/24	2032	04/02/2027	8.48 Put	Bond Future	1177.3400	1.1773	1035.1600	1.0352	12.076	0.0000	0.0000
2025/12/24	2033	05/02/2026		Bond Future	142.4682	142.4682	142.4657	142.4657	0.002	0.0000	0.0000
2025/12/24	2033	05/02/2026	132.88 Call	Bond Future	9588.1500	9.5882	9585.6800	9.5857	0.026	0.0000	0.0000
2025/12/24	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2033	07/05/2026		Bond Future	143.5029	143.5029	143.5004	143.5004	0.002	0.0000	0.0000
2025/12/24	2033	07/05/2026	135.16 Call	Bond Future	8342.8600	8.3429	8340.3700	8.3404	0.030	0.0000	0.0000
2025/12/24	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2033	06/08/2026		Bond Future	146.1516	146.1516	146.1492	146.1492	0.002	0.0000	0.0000
2025/12/24	2033	06/08/2026	134.25 Call	Bond Future	11901.5900	11.9016	11899.1600	11.8992	0.020	0.0000	0.0000
2025/12/24	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2033	05/11/2026		Bond Future	147.1528	147.1528	147.1506	147.1506	0.001	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	
2025/12/24	2033	05/11/2026	137.26 Call	Bond Future	9892.7600	9.8928	9890.6300	9.8906	0.022	0.0000	0.0000
2025/12/24	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2033	04/02/2027		Bond Future	149.7360	149.7360	149.7343	149.7343	0.001	0.0000	0.0000
2025/12/24	2033	04/02/2027	142.71 Call	Bond Future	7026.0000	7.0260	7024.3000	7.0243	0.024	0.0000	0.0000
2025/12/24	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2037	05/02/2026		Bond Future	8.8262	97.9671	8.7493	98.4942	0.871	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.20 Call	Bond Future	14553.4300	14.5534	15080.5400	15.0805	3.622	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.20 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/12/24	2037	05/02/2026	12.27 Call	Bond Future	20145.8400	20.1458	20672.9700	20.6730	2.617	0.0000	0.0000
2025/12/24	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.90 Put	Bond Future	0.2400	0.0002	0.1200	0.0001	50.000	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.90 Call	Bond Future	12885.4900	12.8855	13412.5000	13.4125	4.090	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.86 Call	Bond Future	18066.7400	18.0667	18593.8700	18.5939	2.918	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.36 Call	Bond Future	15424.5900	15.4246	15951.7100	15.9517	3.417	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.36 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.65 Put	Bond Future	0.8800	0.0009	0.4600	0.0005	47.727	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.65 Call	Bond Future	11460.5700	11.4606	11987.2800	11.9873	4.596	0.0000	0.0000
2025/12/24	2037	05/02/2026	12.73 Call	Bond Future	22388.9700	22.3890	22916.1000	22.9161	2.354	0.0000	0.0000
2025/12/24	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/24	2037	05/02/2026	11.40 Call	Bond Future	15640.4100	15.6404	16167.5300	16.1675	3.370	0.0000	0.0000
2025/12/24	2037	05/02/2026	9.65 Call	Bond Future	5458.4500	5.4585	5969.0600	5.9691	9.354	0.0000	0.0000
2025/12/24	2037	05/02/2026	9.65 Put	Bond Future	41.0400	0.0410	24.5200	0.0245	40.253	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.10 Call	Bond Future	8212.5600	8.2126	8736.6200	8.7366	6.381	0.0000	0.0000
2025/12/24	2037	05/02/2026	10.10 Put	Bond Future	6.9100	0.0069	3.8400	0.0038	44.428	0.0000	0.0000
2025/12/24	2037	07/05/2026	9.00 Put	Bond Future	1234.8600	1.2349	1020.1700	1.0202	17.386	0.0000	0.0000
2025/12/24	2037	07/05/2026	9.00 Call	Bond Future	2005.6400	2.0056	2327.4800	2.3275	16.047	0.0000	0.0000
2025/12/24	2037	07/05/2026	9.49 Put	Bond Future	503.9000	0.5039	405.7200	0.4057	19.484	0.0000	0.0000
2025/12/24	2037	07/05/2026	9.49 Call	Bond Future	4453.5500	4.4536	4891.9000	4.8919	9.843	0.0000	0.0000
2025/12/24	2037	07/05/2026	10.06 Call	Bond Future	7661.5200	7.6615	8158.8400	8.1588	6.491	0.0000	0.0000
2025/12/24	2037	07/05/2026	10.06 Put	Bond Future	188.8700	0.1889	149.6600	0.1497	20.760	0.0000	0.0000
2025/12/24	2037	07/05/2026	12.40 Call	Bond Future	20178.4600	20.1785	20714.8300	20.7148	2.658	0.0000	0.0000
2025/12/24	2037	07/05/2026	12.40 Put	Bond Future	0.5200	0.0005	0.3600	0.0004	30.769	0.0000	0.0000
2025/12/24	2037	07/05/2026	10.95 Put	Bond Future	45.5100	0.0455	35.5400	0.0355	21.907	0.0000	0.0000
2025/12/24	2037	07/05/2026	10.95 Call	Bond Future	12667.1700	12.6672	13193.7300	13.1937	4.157	0.0000	0.0000
2025/12/24	2037	07/05/2026		Bond Future	8.8844	99.7256	8.8047	100.2621	0.897	0.0000	0.0000
2025/12/24	2037	07/05/2026	11.32 Call	Bond Future	14661.1600	14.6612	15193.5100	15.1935	3.631	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
2025/12/24	2037	07/05/2026	11.32 Put	Bond Future	17.4600	0.0175	13.2800	0.0133	23.940	0.0000
2025/12/24	2037	06/08/2026		Bond Future	8.9458	97.2821	8.8630	97.8286	0.926	0.0000
2025/12/24	2037	06/08/2026	11.71 Call	Bond Future	16139.4900	16.1395	16677.8900	16.6779	3.336	0.0000
2025/12/24	2037	06/08/2026	11.71 Put	Bond Future	44.2800	0.0443	36.2700	0.0363	18.089	0.0000
2025/12/24	2037	06/08/2026	11.30 Call	Bond Future	14051.5400	14.0515	14581.1900	14.5812	3.769	0.0000
2025/12/24	2037	06/08/2026	11.30 Put	Bond Future	101.8400	0.1018	85.0800	0.0851	16.457	0.0000
2025/12/24	2037	06/08/2026	10.70 Call	Bond Future	10913.2700	10.9133	11422.3200	11.4223	4.665	0.0000
2025/12/24	2037	06/08/2026	10.70 Put	Bond Future	246.2700	0.2463	208.9100	0.2089	15.170	0.0000
2025/12/24	2037	06/08/2026	10.02 Put	Bond Future	541.8800	0.5419	462.8600	0.4629	14.583	0.0000
2025/12/24	2037	06/08/2026	10.02 Call	Bond Future	7271.2900	7.2713	7738.6800	7.7387	6.428	0.0000
2025/12/24	2037	05/11/2026	10.83 Call	Bond Future	11258.4600	11.2585	11762.7900	11.7628	4.480	0.0000
2025/12/24	2037	05/11/2026	10.83 Put	Bond Future	415.7500	0.4158	363.7900	0.3638	12.498	0.0000
2025/12/24	2037	05/11/2026	10.23 Call	Bond Future	8185.4700	8.1855	8653.3400	8.6533	5.716	0.0000
2025/12/24	2037	05/11/2026	10.23 Put	Bond Future	726.6500	0.7267	638.2300	0.6382	12.168	0.0000
2025/12/24	2037	05/11/2026	9.46 Put	Bond Future	1555.7500	1.5558	1377.9500	1.3780	11.429	0.0000
2025/12/24	2037	05/11/2026	9.46 Call	Bond Future	4403.3700	4.4034	4781.8600	4.7819	8.595	0.0000
2025/12/24	2037	05/11/2026		Bond Future	9.0093	98.9760	8.9233	99.5323	0.954	0.0000
2025/12/24	2037	05/11/2026	10.62 Call	Bond Future	10180.7000	10.1807	10674.6400	10.6746	4.852	0.0000
2025/12/24	2037	05/11/2026	10.62 Put	Bond Future	502.2900	0.5023	439.9400	0.4399	12.413	0.0000
2025/12/24	2037	04/02/2027		Bond Future	9.0834	96.4320	8.9940	96.9981	0.984	0.0000
2025/12/24	2037	04/02/2027	9.51 Call	Bond Future	4604.0100	4.6040	4974.8500	4.9749	8.055	0.0000
2025/12/24	2037	04/02/2027	9.51 Put	Bond Future	1962.1700	1.9622	1766.8800	1.7669	9.953	0.0000
2025/12/24	2038	05/02/2026		Bond Future	157.2695	157.2695	157.2665	157.2665	0.002	0.0000
2025/12/24	2038	05/02/2026	143.20 Call	Bond Future	14069.5400	14.0695	14066.5000	14.0665	0.022	0.0000
2025/12/24	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2038	07/05/2026		Bond Future	160.1309	160.1309	160.1280	160.1280	0.002	0.0000
2025/12/24	2038	07/05/2026	144.53 Call	Bond Future	15600.9300	15.6009	15598.0400	15.5980	0.019	0.0000
2025/12/24	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2038	06/08/2026		Bond Future	160.8946	160.8946	160.8916	160.8916	0.002	0.0000
2025/12/24	2038	06/08/2026	144.72 Call	Bond Future	16174.5600	16.1746	16171.6300	16.1716	0.018	0.0000
2025/12/24	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2038	05/11/2026		Bond Future	163.7356	163.7356	163.7331	163.7331	0.002	0.0000
2025/12/24	2038	05/11/2026	146.31 Call	Bond Future	17425.6000	17.4256	17423.0900	17.4231	0.014	0.0000
2025/12/24	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2038	04/02/2027		Bond Future	164.3869	164.3869	164.3847	164.3847	0.001	0.0000
2025/12/24	2038	04/02/2027	153.83 Call	Bond Future	10556.8800	10.5569	10554.6900	10.5547	0.021	0.0000
2025/12/24	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2040	05/02/2026	9.40 Call	Bond Future	1970.7000	1.9707	2408.0300	2.4080	22.192	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
2025/12/24	2040	05/02/2026	9.40 Put	Bond Future	479.6500	0.4797	323.8300	0.3238	32.486	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.05 Put	Bond Future	1655.1400	1.6551	1263.1800	1.2632	23.681	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.05 Call	Bond Future	461.7900	0.4618	662.9800	0.6630	43.567	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.20 Put	Bond Future	1004.3400	1.0043	724.9300	0.7249	27.820	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.20 Call	Bond Future	974.2700	0.9743	1288.0100	1.2880	32.203	0.0000	0.0000
2025/12/24	2040	05/02/2026		Bond Future	9.2039	98.6580	9.1271	99.2512	0.835	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.49 Call	Bond Future	15537.7300	15.5377	16130.8300	16.1308	3.817	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.49 Put	Bond Future	0.0900	0.0001	0.0400	0.0000	55.556	0.0000	0.0000
2025/12/24	2040	05/02/2026	13.23 Call	Bond Future	25051.3300	25.0513	25644.4800	25.6445	2.368	0.0000	0.0000
2025/12/24	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.82 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.82 Call	Bond Future	17479.1300	17.4791	18072.2700	18.0723	3.393	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.35 Put	Bond Future	11.4100	0.0114	6.3600	0.0064	44.259	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.35 Call	Bond Future	8285.5900	8.2856	8873.6900	8.8737	7.098	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.75 Call	Bond Future	10927.9600	10.9280	11519.9600	11.5200	5.417	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.75 Put	Bond Future	2.4500	0.0025	1.3000	0.0013	46.939	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.15 Call	Bond Future	13464.8000	13.4648	14057.6500	14.0577	4.403	0.0000	0.0000
2025/12/24	2040	05/02/2026	11.15 Put	Bond Future	0.6000	0.0006	0.3000	0.0003	50.000	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.80 Put	Bond Future	99.3500	0.0994	60.6800	0.0607	38.923	0.0000	0.0000
2025/12/24	2040	05/02/2026	9.80 Call	Bond Future	4533.2400	4.5332	5087.7200	5.0877	12.231	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.24 Call	Bond Future	7542.2300	7.5422	8127.7200	8.1277	7.763	0.0000	0.0000
2025/12/24	2040	05/02/2026	10.24 Put	Bond Future	17.6900	0.0177	10.0300	0.0100	43.301	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.22 Call	Bond Future	19130.4600	19.1305	19732.8400	19.7328	3.149	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.22 Put	Bond Future	5.2400	0.0052	3.8600	0.0039	26.336	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.72 Call	Bond Future	16316.5200	16.3165	16915.0700	16.9151	3.668	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.72 Put	Bond Future	22.3300	0.0223	17.1200	0.0171	23.332	0.0000	0.0000
2025/12/24	2040	07/05/2026	10.70 Put	Bond Future	168.9700	0.1690	135.1900	0.1352	19.992	0.0000	0.0000
2025/12/24	2040	07/05/2026	10.70 Call	Bond Future	10202.3600	10.2024	10772.3400	10.7723	5.587	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.53 Call	Bond Future	20809.5200	20.8095	21412.7200	21.4127	2.899	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.53 Put	Bond Future	1.9800	0.0020	1.4200	0.0014	28.283	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.03 Call	Bond Future	18076.1400	18.0761	18677.5600	18.6776	3.327	0.0000	0.0000
2025/12/24	2040	07/05/2026	12.03 Put	Bond Future	9.2600	0.0093	6.9200	0.0069	25.270	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.12 Put	Bond Future	90.9200	0.0909	72.3300	0.0723	20.447	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.12 Call	Bond Future	12784.8000	12.7848	13369.9700	13.3700	4.577	0.0000	0.0000
2025/12/24	2040	07/05/2026		Bond Future	9.2679	100.4289	9.1885	101.0327	0.857	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.67 Call	Bond Future	16028.4100	16.0284	16626.2700	16.6263	3.730	0.0000	0.0000
2025/12/24	2040	07/05/2026	11.67 Put	Bond Future	25.6000	0.0256	19.7000	0.0197	23.047	0.0000	0.0000
2025/12/24	2040	06/08/2026		Bond Future	9.3352	97.7477	9.2529	98.3625	0.881	0.0000	0.0000
2025/12/24	2040	06/08/2026	12.19 Call	Bond Future	18362.4000	18.3624	18968.5800	18.9686	3.301	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
2025/12/24	2040	06/08/2026	12.19 Put	Bond Future	48.5500	0.0486	39.9000	0.0399	17.817	0.0000
2025/12/24	2040	05/11/2026		Bond Future	9.4037	99.4495	9.3186	100.0754	0.905	0.0000
2025/12/24	2040	05/11/2026	11.06 Call	Bond Future	11669.8100	11.6698	12228.4400	12.2284	4.787	0.0000
2025/12/24	2040	05/11/2026	11.06 Put	Bond Future	545.8500	0.5459	478.5800	0.4786	12.324	0.0000
2025/12/24	2040	05/11/2026	11.27 Call	Bond Future	12856.8900	12.8569	13426.4200	13.4264	4.430	0.0000
2025/12/24	2040	05/11/2026	11.27 Put	Bond Future	455.4000	0.4554	399.0300	0.3990	12.378	0.0000
2025/12/24	2040	05/11/2026	10.67 Call	Bond Future	9456.5400	9.4565	9987.7400	9.9877	5.617	0.0000
2025/12/24	2040	05/11/2026	10.67 Put	Bond Future	780.4500	0.7805	685.7500	0.6858	12.134	0.0000
2025/12/24	2040	05/11/2026	9.91 Put	Bond Future	1632.0600	1.6321	1443.8700	1.4439	11.531	0.0000
2025/12/24	2040	05/11/2026	9.91 Call	Bond Future	5240.7800	5.2408	5678.4900	5.6785	8.352	0.0000
2025/12/24	2040	04/02/2027		Bond Future	9.4821	96.6630	9.3939	97.3001	0.930	0.0000
2025/12/24	2040	04/02/2027	9.93 Call	Bond Future	5310.5400	5.3105	5733.1400	5.7331	7.958	0.0000
2025/12/24	2040	04/02/2027	9.93 Put	Bond Future	2163.9300	2.1639	1949.4800	1.9495	9.910	0.0000
2025/12/24	2043	05/02/2026		Bond Future	121.8788	121.8788	121.8766	121.8766	0.002	0.0000
2025/12/24	2043	05/02/2026	109.66 Call	Bond Future	12218.8400	12.2188	12216.5800	12.2166	0.018	0.0000
2025/12/24	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2043	07/05/2026		Bond Future	124.0966	124.0966	124.0941	124.0941	0.002	0.0000
2025/12/24	2043	07/05/2026	111.70 Call	Bond Future	12396.6006	12.3966	12394.1076	12.3941	0.020	0.0000
2025/12/24	2043	07/05/2026	111.70 Put	Bond Future	0.0506	0.0001	0.0476	0.0000	5.952	0.0000
2025/12/24	2043	06/08/2026		Bond Future	123.5429	123.5429	123.5405	123.5405	0.002	0.0000
2025/12/24	2043	06/08/2026	110.88 Call	Bond Future	12664.8396	12.6648	12662.4345	12.6624	0.019	0.0000
2025/12/24	2043	06/08/2026	110.88 Put	Bond Future	1.9596	0.0020	1.9145	0.0019	2.299	0.0000
2025/12/24	2043	05/11/2026		Bond Future	125.7235	125.7235	125.7215	125.7215	0.002	0.0000
2025/12/24	2043	05/11/2026	112.84 Call	Bond Future	12892.3581	12.8924	12890.2039	12.8902	0.017	0.0000
2025/12/24	2043	05/11/2026	112.84 Put	Bond Future	8.8381	0.0088	8.7239	0.0087	1.293	0.0000
2025/12/24	2043	04/02/2027		Bond Future	125.0454	125.0454	125.0436	125.0436	0.001	0.0000
2025/12/24	2043	04/02/2027	117.63 Call	Bond Future	7709.3996	7.7094	7706.4444	7.7064	0.038	0.0000
2025/12/24	2043	04/02/2027	117.63 Put	Bond Future	293.9896	0.2940	292.8644	0.2929	0.383	0.0000
2025/12/24	2044	05/02/2026	10.00 Put	Bond Future	110.8000	0.1108	67.7000	0.0677	38.899	0.0000
2025/12/24	2044	05/02/2026	10.00 Call	Bond Future	4704.9300	4.7049	5295.1200	5.2951	12.544	0.0000
2025/12/24	2044	05/02/2026		Bond Future	9.4187	94.4944	9.3420	95.1277	0.815	0.0000
2025/12/24	2044	05/02/2026	11.56 Call	Bond Future	15342.0100	15.3420	15975.1300	15.9751	4.127	0.0000
2025/12/24	2044	05/02/2026	11.56 Put	Bond Future	0.3300	0.0003	0.1600	0.0002	51.515	0.0000
2025/12/24	2044	05/02/2026	11.45 Call	Bond Future	14652.4400	14.6524	15285.4600	15.2855	4.320	0.0000
2025/12/24	2044	05/02/2026	11.45 Put	Bond Future	0.5500	0.0006	0.2800	0.0003	49.091	0.0000
2025/12/24	2044	05/02/2026	11.25 Call	Bond Future	13373.9900	13.3740	14006.7700	14.0068	4.731	0.0000
2025/12/24	2044	05/02/2026	11.25 Put	Bond Future	1.0500	0.0011	0.5400	0.0005	48.571	0.0000
2025/12/24	2044	05/02/2026	11.50 Call	Bond Future	14967.0800	14.9671	15600.1400	15.6001	4.230	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
2025/12/24	2044	05/02/2026	11.50 Put	Bond Future	0.4700	0.0005	0.2400	0.0002	48.936	0.0000
2025/12/24	2044	05/02/2026	10.90 Put	Bond Future	3.5200	0.0035	1.8900	0.0019	46.307	0.0000
2025/12/24	2044	05/02/2026	10.90 Call	Bond Future	11058.6900	11.0587	11690.3500	11.6904	5.712	0.0000
2025/12/24	2044	05/02/2026	10.07 Put	Bond Future	83.8000	0.0838	50.4800	0.0505	39.761	0.0000
2025/12/24	2044	05/02/2026	10.07 Call	Bond Future	5207.9300	5.2079	5807.9000	5.8079	11.520	0.0000
2025/12/24	2044	07/05/2026	Put	Bond Future	4773.0600	4.7731	4308.9800	4.3090	9.723	0.0000
2025/12/24	2044	07/05/2026	Call	Bond Future	963.5400	0.9635	1144.1400	1.1441	18.743	0.0000
2025/12/24	2044	07/05/2026	10.00 Call	Bond Future	4851.3500	4.8514	5353.2200	5.3532	10.345	0.0000
2025/12/24	2044	07/05/2026	10.00 Put	Bond Future	793.6000	0.7936	650.7900	0.6508	17.995	0.0000
2025/12/24	2044	07/05/2026		Bond Future	9.4821	96.1905	9.4030	96.8352	0.835	0.0000
2025/12/24	2044	07/05/2026	11.80 Call	Bond Future	16278.0300	16.2780	16914.0600	16.9141	3.907	0.0000
2025/12/24	2044	07/05/2026	11.80 Put	Bond Future	39.3000	0.0393	30.6500	0.0307	22.010	0.0000
2025/12/24	2044	06/08/2026		Bond Future	9.5484	93.5574	9.4666	94.2139	0.856	0.0000
2025/12/24	2044	06/08/2026	12.42 Call	Bond Future	19285.5800	19.2856	19932.0500	19.9321	3.352	0.0000
2025/12/24	2044	06/08/2026	12.42 Put	Bond Future	57.8000	0.0578	47.7400	0.0477	17.405	0.0000
2025/12/24	2044	05/11/2026		Bond Future	9.6153	95.1862	9.5310	95.8545	0.877	0.0000
2025/12/24	2044	05/11/2026	11.34 Call	Bond Future	12862.8100	12.8628	13456.4600	13.4565	4.615	0.0000
2025/12/24	2044	05/11/2026	11.34 Put	Bond Future	649.5800	0.6496	574.9800	0.5750	11.484	0.0000
2025/12/24	2044	04/02/2027		Bond Future	9.6909	92.4511	9.6038	93.1312	0.899	0.0000
2025/12/24	2044	04/02/2027	10.18 Call	Bond Future	5926.2100	5.9262	6385.8500	6.3859	7.756	0.0000
2025/12/24	2044	04/02/2027	10.18 Put	Bond Future	2244.0100	2.2440	2023.5100	2.0235	9.826	0.0000
2025/12/24	2046	05/02/2026		Bond Future	141.1796	141.1796	141.1771	141.1771	0.002	0.0000
2025/12/24	2046	05/02/2026	121.65 Call	Bond Future	19529.6000	19.5296	19527.1100	19.5271	0.013	0.0000
2025/12/24	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2046	07/05/2026		Bond Future	141.4622	141.4622	141.4597	141.4597	0.002	0.0000
2025/12/24	2046	07/05/2026	124.95 Call	Bond Future	16512.1600	16.5122	16509.7000	16.5097	0.015	0.0000
2025/12/24	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2046	06/08/2026		Bond Future	144.0731	144.0731	144.0707	144.0707	0.002	0.0000
2025/12/24	2046	06/08/2026	122.38 Call	Bond Future	21693.0600	21.6931	21690.6600	21.6907	0.011	0.0000
2025/12/24	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2046	05/11/2026		Bond Future	144.2961	144.2961	144.2939	144.2939	0.002	0.0000
2025/12/24	2046	05/11/2026	125.48 Call	Bond Future	18816.1100	18.8161	18813.9400	18.8139	0.012	0.0000
2025/12/24	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2046	04/02/2027		Bond Future	146.8279	146.8279	146.8262	146.8262	0.001	0.0000
2025/12/24	2046	04/02/2027	131.09 Call	Bond Future	15737.9000	15.7379	15736.1600	15.7362	0.011	0.0000
2025/12/24	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2050	05/02/2026		Bond Future	142.2221	142.2221	142.2192	142.2192	0.002	0.0000
2025/12/24	2050	05/02/2026	122.82 Call	Bond Future	19402.0700	19.4021	19399.1700	19.3992	0.015	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/24	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2050	07/05/2026		Bond Future	144.8098	144.8098	144.8069	144.8069	0.002	0.0000
2025/12/24	2050	07/05/2026	124.07 Call	Bond Future	20739.7500	20.7398	20736.9100	20.7369	0.014	0.0000
2025/12/24	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2050	06/08/2026		Bond Future	145.0416	145.0416	145.0390	145.0390	0.002	0.0000
2025/12/24	2050	06/08/2026	123.27 Call	Bond Future	21771.6000	21.7716	21768.9800	21.7690	0.012	0.0000
2025/12/24	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2050	05/11/2026		Bond Future	147.6027	147.6027	147.6004	147.6004	0.002	0.0000
2025/12/24	2050	05/11/2026	123.84 Call	Bond Future	23762.7200	23.7627	23760.3800	23.7604	0.010	0.0000
2025/12/24	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	2050	04/02/2027		Bond Future	147.7163	147.7163	147.7144	147.7144	0.001	0.0000
2025/12/24	2050	04/02/2027	132.39 Call	Bond Future	15326.3100	15.3263	15324.3500	15.3244	0.013	0.0000
2025/12/24	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	AL37	05/02/2026		Index Future	1259.3870	1259.3870	1263.1820	1263.1820	0.301	0.0000
2025/12/24	AL37	07/05/2026		Index Future	1281.9930	1281.9930	1285.8560	1285.8560	0.301	0.0000
2025/12/24	AL37	06/08/2026		Index Future	1305.0970	1305.0970	1309.0320	1309.0320	0.302	0.0000
2025/12/24	AL37	05/11/2026		Index Future	1328.1070	1328.1070	1332.1130	1332.1130	0.302	0.0000
2025/12/24	AL37	04/02/2027		Index Future	1351.1350	1351.1350	1355.2150	1355.2150	0.302	0.0000
2025/12/24	AL7T	05/02/2026		Index Future	1614.9830	1614.9830	1622.7920	1622.7920	0.484	0.0000
2025/12/24	AL7T	07/05/2026		Index Future	1643.9710	1643.9710	1651.9210	1651.9210	0.484	0.0000
2025/12/24	AL7T	06/08/2026		Index Future	1673.6000	1673.6000	1681.6940	1681.6940	0.484	0.0000
2025/12/24	AL7T	05/11/2026		Index Future	1703.1060	1703.1060	1711.3470	1711.3470	0.484	0.0000
2025/12/24	AL7T	04/02/2027		Index Future	1732.6360	1732.6360	1741.0250	1741.0250	0.484	0.0000
2025/12/24	ALBI	05/02/2026		Index Future	1360.1160	1360.1160	1366.6770	1366.6770	0.482	0.0000
2025/12/24	ALBI	07/05/2026		Index Future	1384.5300	1384.5300	1391.2080	1391.2080	0.482	0.0000
2025/12/24	ALBI	06/08/2026		Index Future	1409.4820	1409.4820	1416.2830	1416.2830	0.483	0.0000
2025/12/24	ALBI	05/11/2026		Index Future	1434.3320	1434.3320	1441.2560	1441.2560	0.483	0.0000
2025/12/24	ALBI	04/02/2027		Index Future	1459.2020	1459.2020	1466.2500	1466.2500	0.483	0.0000
2025/12/24	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/24	C010	21/12/2025		Price Contribution	100.0000	100.0000	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	
2025/12/24	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/24	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	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	
2025/12/24	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/24	ES33	05/02/2026		Bond Future	8.9349	95.2656	8.8575	95.6659	0.866	0.0000	0.0000
2025/12/24	ES33	05/02/2026	11.49 Call	Bond Future	12070.1300	12.0701	12470.4500	12.4705	3.317	0.0000	0.0000
2025/12/24	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES33	07/05/2026		Bond Future	9.0049	93.2055	8.9239	93.6130	0.899	0.0000	0.0000
2025/12/24	ES33	07/05/2026	11.69 Call	Bond Future	12324.9100	12.3249	12732.5000	12.7325	3.307	0.0000	0.0000
2025/12/24	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES33	06/08/2026		Bond Future	9.0774	94.9255	8.9926	95.3407	0.934	0.0000	0.0000
2025/12/24	ES33	06/08/2026	12.02 Call	Bond Future	13056.8700	13.0569	13472.0900	13.4721	3.180	0.0000	0.0000
2025/12/24	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES33	05/11/2026		Bond Future	9.1658	92.8091	9.0768	93.2319	0.970	0.0000	0.0000
2025/12/24	ES33	05/11/2026	10.83 Call	Bond Future	7480.6900	7.4807	7903.4800	7.9035	5.652	0.0000	0.0000
2025/12/24	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES33	04/02/2027		Bond Future	9.2718	94.4354	9.1783	94.8659	1.009	0.0000	0.0000
2025/12/24	ES33	04/02/2027	9.70 Call	Bond Future	1938.8100	1.9388	2369.3500	2.3694	22.206	0.0000	0.0000
2025/12/24	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES42	05/02/2026		Bond Future	9.6423	93.2271	9.5654	93.8107	0.797	0.0000	0.0000
2025/12/24	ES42	05/02/2026	11.85 Call	Bond Future	14627.4000	14.6274	15210.9300	15.2109	3.989	0.0000	0.0000
2025/12/24	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES42	07/05/2026		Bond Future	9.7116	90.6590	9.6322	91.2531	0.818	0.0000	0.0000
2025/12/24	ES42	07/05/2026	12.20 Call	Bond Future	16017.5700	16.0176	16611.6700	16.6117	3.709	0.0000	0.0000
2025/12/24	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES42	06/08/2026		Bond Future	9.7813	92.3317	9.6993	92.9370	0.839	0.0000	0.0000
2025/12/24	ES42	06/08/2026	12.65 Call	Bond Future	17857.4100	17.8574	18462.6700	18.4627	3.389	0.0000	0.0000
2025/12/24	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES42	05/11/2026		Bond Future	9.8587	89.6977	9.7739	90.3139	0.860	0.0000	0.0000
2025/12/24	ES42	05/11/2026	11.66 Call	Bond Future	11732.9000	11.7329	12349.0800	12.3491	5.252	0.0000	0.0000
2025/12/24	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	ES42	04/02/2027		Bond Future	9.9446	91.2678	9.8569	91.8951	0.882	0.0000	0.0000
2025/12/24	ES42	04/02/2027	10.29 Call	Bond Future	2407.8900	2.4079	3035.2000	3.0352	26.052	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	
2025/12/24	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GOVI	05/02/2026		GOVI	1334.9550	1334.9550	1341.3540	1341.3540	0.479	0.0000	0.0000
2025/12/24	GOVI	05/02/2026	1,150. Call 00	GOVI	1849550.0000	184.9550	1913540.0000	191.3540	3.460	0.0000	0.0000
2025/12/24	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GOVI	07/05/2026		GOVI	1358.9180	1358.9180	1365.4310	1365.4310	0.479	0.0000	0.0000
2025/12/24	GOVI	07/05/2026	1,177. Call 00	GOVI	1819180.0000	181.9180	1884310.0000	188.4310	3.580	0.0000	0.0000
2025/12/24	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GOVI	06/08/2026		GOVI	1383.4080	1383.4080	1390.0410	1390.0410	0.479	0.0000	0.0000
2025/12/24	GOVI	06/08/2026	1,189. Call 00	GOVI	1944080.0000	194.4080	2010410.0000	201.0410	3.412	0.0000	0.0000
2025/12/24	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GOVI	05/11/2026		GOVI	1407.7980	1407.7980	1414.5510	1414.5510	0.480	0.0000	0.0000
2025/12/24	GOVI	05/11/2026	1,277. Call 00	GOVI	1307980.0000	130.7980	1375510.0000	137.5510	5.163	0.0000	0.0000
2025/12/24	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GOVI	04/02/2027		GOVI	1432.2080	1432.2080	1439.0820	1439.0820	0.480	0.0000	0.0000
2025/12/24	GOVI	04/02/2027	1,369. Call 00	GOVI	632080.0000	63.2080	700820.0000	70.0820	10.875	0.0000	0.0000
2025/12/24	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/24	I258	05/02/2026		Bond Future	127.9197	127.9197	127.9171	127.9171	0.002	0.0000	0.0000
2025/12/24	I258	05/02/2026	111.65 Call	Bond Future	16269.6900	16.2697	16267.1100	16.2671	0.016	0.0000	0.0000
2025/12/24	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	I258	07/05/2026		Bond Future	130.2472	130.2472	130.2446	130.2446	0.002	0.0000	0.0000
2025/12/24	I258	07/05/2026	113.73 Call	Bond Future	16517.7402	16.5177	16515.2018	16.5152	0.015	0.0000	0.0000
2025/12/24	I258	07/05/2026	113.73 Put	Bond Future	0.5902	0.0006	0.5618	0.0006	4.797	0.0000	0.0000
2025/12/24	I258	06/08/2026		Bond Future	129.8072	129.8072	129.8047	129.8047	0.002	0.0000	0.0000
2025/12/24	I258	06/08/2026	112.95 Call	Bond Future	16868.9295	16.8689	16866.1812	16.8662	0.016	0.0000	0.0000
2025/12/24	I258	06/08/2026	112.95 Put	Bond Future	11.7295	0.0117	11.5112	0.0115	1.861	0.0000	0.0000
2025/12/24	I258	05/11/2026		Bond Future	132.0986	132.0986	132.0963	132.0963	0.002	0.0000	0.0000
2025/12/24	I258	05/11/2026	114.95 Call	Bond Future	17190.2963	17.1903	17187.5993	17.1876	0.016	0.0000	0.0000
2025/12/24	I258	05/11/2026	114.95 Put	Bond Future	41.7363	0.0417	41.2993	0.0413	1.047	0.0000	0.0000
2025/12/24	I258	04/02/2027		Bond Future	131.5323	131.5323	131.5303	131.5303	0.001	0.0000	0.0000
2025/12/24	I258	04/02/2027	118.90 Call	Bond Future	12996.9681	12.9970	12993.3995	12.9934	0.027	0.0000	0.0000
2025/12/24	I258	04/02/2027	118.90 Put	Bond Future	364.7081	0.3647	363.0895	0.3631	0.444	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	
2025/12/24	IGOV	05/02/2026		Index Future	433.3460	433.3460	434.5790	434.5790	0.285	0.0000	0.0000
2025/12/24	IGOV	07/05/2026		Index Future	441.2300	441.2300	442.4860	442.4860	0.285	0.0000	0.0000
2025/12/24	IGOV	06/08/2026		Index Future	449.2860	449.2860	450.5660	450.5660	0.285	0.0000	0.0000
2025/12/24	IGOV	05/11/2026		Index Future	457.3100	457.3100	458.6130	458.6130	0.285	0.0000	0.0000
2025/12/24	IGOV	04/02/2027		Index Future	465.3400	465.3400	466.6670	466.6670	0.285	0.0000	0.0000
2025/12/24	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/24	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/24	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/24	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/24	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/24	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/24	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/24	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/24	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/24	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/24	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/24	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/24	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/24	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/24	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/24	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/24	R033	05/02/2026		Bond Future	8.0599	114.0072	7.9828	114.4478	0.957	0.0000	0.0000
2025/12/24	R033	05/02/2026	10.49 Call	Bond Future	12799.2600	12.7993	13239.1200	13.2391	3.437	0.0000	0.0000
2025/12/24	R033	05/02/2026	10.49 Put	Bond Future	1.8300	0.0018	1.1400	0.0011	37.705	0.0000	0.0000
2025/12/24	R033	07/05/2026		Bond Future	8.0996	111.0112	8.0186	111.4596	1.000	0.0000	0.0000
2025/12/24	R033	07/05/2026	10.38 Call	Bond Future	11833.6300	11.8336	12264.2300	12.2642	3.639	0.0000	0.0000
2025/12/24	R033	07/05/2026	10.38 Put	Bond Future	110.6700	0.1107	92.8300	0.0928	16.120	0.0000	0.0000
2025/12/24	R033	06/08/2026		Bond Future	8.1399	113.0332	8.0547	113.4899	1.047	0.0000	0.0000
2025/12/24	R033	06/08/2026	10.25 Call	Bond Future	11039.5900	11.0396	11447.8800	11.4479	3.698	0.0000	0.0000
2025/12/24	R033	06/08/2026	10.25 Put	Bond Future	460.6500	0.4607	412.2200	0.4122	10.513	0.0000	0.0000
2025/12/24	R033	05/11/2026		Bond Future	8.1922	109.9623	8.1025	110.4273	1.095	0.0000	0.0000
2025/12/24	R033	05/11/2026	9.33 Call	Bond Future	6877.4800	6.8775	7234.1600	7.2342	5.186	0.0000	0.0000
2025/12/24	R033	05/11/2026	9.33 Put	Bond Future	1192.0500	1.1921	1083.7300	1.0837	9.087	0.0000	0.0000
2025/12/24	R033	04/02/2027		Bond Future	8.2578	111.8641	8.1631	112.3376	1.147	0.0000	0.0000
2025/12/24	R033	04/02/2027	8.65 Call	Bond Future	4411.4200	4.4114	4699.2000	4.6992	6.524	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	
2025/12/24	R033	04/02/2027	8.65 Put	Bond Future	2478.2500	2.4783	2292.5800	2.2926	7.492	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.45 Call	Bond Future	882.8200	0.8828	1161.1700	1.1612	31.530	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.45 Put	Bond Future	719.5400	0.7195	506.6500	0.5067	29.587	0.0000	0.0000
2025/12/24	R035	05/02/2026		Bond Future	8.4243	106.8026	8.3473	107.2938	0.914	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.79 Call	Bond Future	13708.0900	13.7081	14199.3200	14.1993	3.584	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.79 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	11.00 Call	Bond Future	14805.1900	14.8052	15296.4300	15.2964	3.318	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.44 Put	Bond Future	0.1800	0.0002	0.0900	0.0001	50.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.44 Call	Bond Future	11838.9200	11.8389	12330.0700	12.3301	4.149	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.94 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.94 Call	Bond Future	14493.5800	14.4936	14984.8100	14.9848	3.389	0.0000	0.0000
2025/12/24	R035	05/02/2026	12.44 Call	Bond Future	21861.6800	21.8617	22352.9200	22.3529	2.247	0.0000	0.0000
2025/12/24	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	11.17 Call	Bond Future	15680.1600	15.6802	16171.4000	16.1714	3.133	0.0000	0.0000
2025/12/24	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.67 Call	Bond Future	13073.0000	13.0730	13564.2200	13.5642	3.758	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.67 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.17 Put	Bond Future	0.5300	0.0005	0.2600	0.0003	50.943	0.0000	0.0000
2025/12/24	R035	05/02/2026	10.17 Call	Bond Future	10361.4900	10.3615	10852.4600	10.8525	4.738	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.25 Call	Bond Future	5106.9000	5.1069	5586.8200	5.5868	9.397	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.25 Put	Bond Future	25.9600	0.0260	14.6400	0.0146	43.606	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.85 Put	Bond Future	143.3900	0.1434	88.6000	0.0886	38.210	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.85 Call	Bond Future	2804.9600	2.8050	3241.4100	3.2414	15.560	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.64 Call	Bond Future	7371.4100	7.3714	7860.3300	7.8603	6.633	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.64 Put	Bond Future	4.9100	0.0049	2.5900	0.0026	47.251	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.14 Call	Bond Future	4464.9100	4.4649	4938.5400	4.9385	10.608	0.0000	0.0000
2025/12/24	R035	05/02/2026	9.14 Put	Bond Future	41.5900	0.0416	23.9800	0.0240	42.342	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.64 Put	Bond Future	342.5900	0.3426	225.3600	0.2254	34.219	0.0000	0.0000
2025/12/24	R035	05/02/2026	8.64 Call	Bond Future	1702.5800	1.7026	2076.5900	2.0766	21.967	0.0000	0.0000
2025/12/24	R035	07/05/2026	8.29 Put	Bond Future	1989.4800	1.9895	1686.8400	1.6868	15.212	0.0000	0.0000
2025/12/24	R035	07/05/2026	8.29 Call	Bond Future	864.3600	0.8644	1061.7500	1.0618	22.837	0.0000	0.0000
2025/12/24	R035	07/05/2026	8.79 Put	Bond Future	783.9600	0.7840	638.5200	0.6385	18.552	0.0000	0.0000
2025/12/24	R035	07/05/2026	8.79 Call	Bond Future	2751.0400	2.7510	3105.6300	3.1056	12.889	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.20 Call	Bond Future	4782.4200	4.7824	5208.3600	5.2084	8.906	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.20 Put	Bond Future	368.7900	0.3688	294.7000	0.2947	20.090	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.66 Call	Bond Future	12542.3700	12.5424	13036.5200	13.0365	3.940	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.66 Put	Bond Future	24.8600	0.0249	18.9800	0.0190	23.652	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	
2025/12/24	R035	07/05/2026	10.16 Call	Bond Future	9912.6600	9.9127	10397.6600	10.3977	4.893	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.16 Put	Bond Future	67.7200	0.0677	52.6900	0.0527	22.194	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.66 Put	Bond Future	161.7000	0.1617	127.3200	0.1273	21.262	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.66 Call	Bond Future	7228.5000	7.2285	7694.1500	7.6942	6.442	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.71 Call	Bond Future	12800.6300	12.8006	13295.5000	13.2955	3.866	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.71 Put	Bond Future	21.4900	0.0215	16.3300	0.0163	24.011	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.21 Call	Bond Future	10179.1800	10.1792	10665.3400	10.6653	4.776	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.21 Put	Bond Future	62.3100	0.0623	48.4400	0.0484	22.260	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.71 Put	Bond Future	147.8000	0.1478	116.2000	0.1162	21.380	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.71 Call	Bond Future	7497.3000	7.4973	7965.7300	7.9657	6.248	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.64 Call	Bond Future	12438.9200	12.4389	12932.7600	12.9328	3.970	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.64 Put	Bond Future	26.3400	0.0263	20.1500	0.0202	23.500	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.14 Call	Bond Future	9805.9000	9.8059	10290.4100	10.2904	4.941	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.14 Put	Bond Future	70.0300	0.0700	54.5100	0.0545	22.162	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.64 Put	Bond Future	167.6800	0.1677	132.1200	0.1321	21.207	0.0000	0.0000
2025/12/24	R035	07/05/2026	9.64 Call	Bond Future	7121.0900	7.1211	7585.5600	7.5856	6.522	0.0000	0.0000
2025/12/24	R035	07/05/2026		Bond Future	8.4697	104.2183	8.3895	104.7183	0.946	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.86 Call	Bond Future	13571.7100	13.5717	14068.3200	14.0683	3.659	0.0000	0.0000
2025/12/24	R035	07/05/2026	10.86 Put	Bond Future	13.7100	0.0137	10.2900	0.0103	24.945	0.0000	0.0000
2025/12/24	R035	06/08/2026	10.22 Call	Bond Future	9909.4500	9.9095	10384.7000	10.3847	4.796	0.0000	0.0000
2025/12/24	R035	06/08/2026	10.22 Put	Bond Future	212.8200	0.2128	178.8700	0.1789	15.952	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.72 Call	Bond Future	7374.3200	7.3743	7822.6700	7.8227	6.080	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.72 Put	Bond Future	394.5800	0.3946	333.7300	0.3337	15.421	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.22 Put	Bond Future	747.8600	0.7479	638.2000	0.6382	14.663	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.22 Call	Bond Future	4905.4000	4.9054	5304.9400	5.3049	8.145	0.0000	0.0000
2025/12/24	R035	06/08/2026	10.13 Call	Bond Future	9452.1500	9.4522	9923.7200	9.9237	4.989	0.0000	0.0000
2025/12/24	R035	06/08/2026	10.13 Put	Bond Future	236.9900	0.2370	199.3600	0.1994	15.878	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.63 Call	Bond Future	6922.5800	6.9226	7364.0500	7.3641	6.377	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.63 Put	Bond Future	442.9300	0.4429	375.2000	0.3752	15.291	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.13 Put	Bond Future	840.5000	0.8405	718.6600	0.7187	14.496	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.13 Call	Bond Future	4478.5200	4.4785	4865.8800	4.8659	8.649	0.0000	0.0000
2025/12/24	R035	06/08/2026		Bond Future	8.5166	106.1168	8.4330	106.6260	0.982	0.0000	0.0000
2025/12/24	R035	06/08/2026	11.06 Call	Bond Future	14084.6500	14.0847	14584.8300	14.5848	3.551	0.0000	0.0000
2025/12/24	R035	06/08/2026	11.06 Put	Bond Future	48.6600	0.0487	39.6400	0.0396	18.537	0.0000	0.0000
2025/12/24	R035	06/08/2026	8.29 Put	Bond Future	2563.3700	2.5634	2258.1700	2.2582	11.906	0.0000	0.0000
2025/12/24	R035	06/08/2026	8.29 Call	Bond Future	1175.6500	1.1757	1379.6500	1.3797	17.352	0.0000	0.0000
2025/12/24	R035	06/08/2026	8.79 Put	Bond Future	1312.5200	1.3125	1132.3000	1.1323	13.731	0.0000	0.0000
2025/12/24	R035	06/08/2026	8.79 Call	Bond Future	2955.2600	2.9553	3284.2400	3.2842	11.132	0.0000	0.0000
2025/12/24	R035	06/08/2026	9.39 Call	Bond Future	5731.1400	5.7311	6150.4400	6.1504	7.316	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
2025/12/24	R035	06/08/2026	9.39 Put	Bond Future	601.9500	0.6020	512.0500	0.5121	14.935	0.0000
2025/12/24	R035	06/08/2026	9.71 Call	Bond Future	7324.0500	7.3241	7771.6700	7.7717	6.112	0.0000
2025/12/24	R035	06/08/2026	9.71 Put	Bond Future	399.7100	0.3997	338.1300	0.3381	15.406	0.0000
2025/12/24	R035	06/08/2026	9.21 Call	Bond Future	4857.6400	4.8576	5255.8800	5.2559	8.198	0.0000
2025/12/24	R035	06/08/2026	9.21 Put	Bond Future	757.6400	0.7576	646.6800	0.6467	14.645	0.0000
2025/12/24	R035	06/08/2026	8.71 Put	Bond Future	1459.8400	1.4598	1262.6700	1.2627	13.506	0.0000
2025/12/24	R035	06/08/2026	8.71 Call	Bond Future	2625.4900	2.6255	2937.5200	2.9375	11.885	0.0000
2025/12/24	R035	05/11/2026	9.80 Call	Bond Future	7523.8600	7.5239	7964.4600	7.9645	5.856	0.0000
2025/12/24	R035	05/11/2026	9.80 Put	Bond Future	598.9700	0.5990	521.1900	0.5212	12.986	0.0000
2025/12/24	R035	05/11/2026	9.30 Call	Bond Future	5194.4300	5.1944	5586.2600	5.5863	7.543	0.0000
2025/12/24	R035	05/11/2026	9.30 Put	Bond Future	1023.2800	1.0233	896.7300	0.8967	12.367	0.0000
2025/12/24	R035	05/11/2026	8.80 Put	Bond Future	1760.2700	1.7603	1557.4900	1.5575	11.520	0.0000
2025/12/24	R035	05/11/2026	8.80 Call	Bond Future	3073.1000	3.0731	3388.7000	3.3887	10.270	0.0000
2025/12/24	R035	05/11/2026		Bond Future	8.5765	103.4662	8.4892	103.9846	1.017	0.0000
2025/12/24	R035	05/11/2026	10.03 Call	Bond Future	8627.6200	8.6276	9083.9100	9.0839	5.289	0.0000
2025/12/24	R035	05/11/2026	10.03 Put	Bond Future	469.9400	0.4699	407.8500	0.4079	13.212	0.0000
2025/12/24	R035	04/02/2027		Bond Future	8.6486	105.2567	8.5574	105.7844	1.055	0.0000
2025/12/24	R035	04/02/2027	9.02 Call	Bond Future	3794.1700	3.7942	4136.1100	4.1361	9.012	0.0000
2025/12/24	R035	04/02/2027	9.02 Put	Bond Future	1682.3800	1.6824	1496.5600	1.4966	11.045	0.0000
2025/12/24	R038	05/02/2026		Bond Future	8.9490	118.0332	8.8720	118.6531	0.860	0.0000
2025/12/24	R038	05/02/2026	11.44 Call	Bond Future	17747.9700	17.7480	18367.8600	18.3679	3.493	0.0000
2025/12/24	R038	05/02/2026	11.44 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2025/12/24	R038	07/05/2026		Bond Future	9.0095	114.6683	8.9296	115.2993	0.886	0.0000
2025/12/24	R038	07/05/2026	11.40 Call	Bond Future	16841.0600	16.8411	17466.7400	17.4667	3.715	0.0000
2025/12/24	R038	07/05/2026	11.40 Put	Bond Future	21.9600	0.0220	16.6900	0.0167	23.998	0.0000
2025/12/24	R038	06/08/2026		Bond Future	9.0714	116.7569	8.9885	117.3995	0.914	0.0000
2025/12/24	R038	06/08/2026	11.77 Call	Bond Future	18461.1900	18.4612	19092.8300	19.0928	3.421	0.0000
2025/12/24	R038	06/08/2026	11.77 Put	Bond Future	61.2100	0.0612	50.2700	0.0503	17.873	0.0000
2025/12/24	R038	05/11/2026		Bond Future	9.1421	113.3098	9.0560	113.9639	0.942	0.0000
2025/12/24	R038	05/11/2026	10.72 Call	Bond Future	11616.6900	11.6167	12202.6400	12.2026	5.044	0.0000
2025/12/24	R038	05/11/2026	10.72 Put	Bond Future	512.8600	0.5129	444.6900	0.4447	13.292	0.0000
2025/12/24	R038	04/02/2027		Bond Future	9.2230	115.2692	9.1335	115.9350	0.971	0.0000
2025/12/24	R038	04/02/2027	9.60 Call	Bond Future	5158.1200	5.1581	5584.9500	5.5850	8.275	0.0000
2025/12/24	R038	04/02/2027	9.60 Put	Bond Future	2414.3300	2.4143	2175.3600	2.1754	9.898	0.0000
2025/12/24	R053	05/02/2026		Bond Future	9.2042	128.2341	9.1277	129.1540	0.832	0.0000
2025/12/24	R053	05/02/2026	11.49 Call	Bond Future	22900.4900	22.9005	23820.2800	23.8203	4.016	0.0000
2025/12/24	R053	05/02/2026	11.49 Put	Bond Future	0.1900	0.0002	0.0900	0.0001	52.632	0.0000
2025/12/24	R053	07/05/2026		Bond Future	9.2545	124.6752	9.1757	125.6116	0.852	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	
2025/12/24	R053	07/05/2026	11.69 Call	Bond Future	23940.0800	23.9401	24867.1600	24.8672	3.873	0.0000	0.0000
2025/12/24	R053	07/05/2026	11.69 Put	Bond Future	40.0100	0.0400	30.7500	0.0308	23.144	0.0000	0.0000
2025/12/24	R053	06/08/2026		Bond Future	9.3054	126.9461	9.2243	127.8996	0.872	0.0000	0.0000
2025/12/24	R053	06/08/2026	12.28 Call	Bond Future	27904.9900	27.9050	28845.8500	28.8459	3.372	0.0000	0.0000
2025/12/24	R053	06/08/2026	12.28 Put	Bond Future	70.1500	0.0702	57.5400	0.0575	17.976	0.0000	0.0000
2025/12/24	R053	05/11/2026		Bond Future	9.3619	123.2985	9.2783	124.2690	0.893	0.0000	0.0000
2025/12/24	R053	05/11/2026	11.21 Call	Bond Future	19334.7300	19.3347	20209.8900	20.2099	4.526	0.0000	0.0000
2025/12/24	R053	05/11/2026	11.21 Put	Bond Future	811.9400	0.8119	716.6500	0.7167	11.736	0.0000	0.0000
2025/12/24	R053	04/02/2027		Bond Future	9.4248	125.4307	9.3387	126.4184	0.914	0.0000	0.0000
2025/12/24	R053	04/02/2027	9.99 Call	Bond Future	9092.0500	9.0921	9782.7900	9.7828	7.597	0.0000	0.0000
2025/12/24	R053	04/02/2027	9.99 Put	Bond Future	2934.5900	2.9346	2637.6700	2.6377	10.118	0.0000	0.0000
2025/12/24	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/24	R186	05/02/2026	8.43 Call	Bond Future	54.7100	0.0547	54.0900	0.0541	1.133	0.0000	0.0000
2025/12/24	R186	05/02/2026	8.43 Put	Bond Future	54.7100	0.0547	54.0900	0.0541	1.133	0.0000	0.0000
2025/12/24	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/24	R186	07/05/2026	8.69 Call	Bond Future	95.9100	0.0959	95.5500	0.0956	0.375	0.0000	0.0000
2025/12/24	R186	07/05/2026	8.69 Put	Bond Future	95.9100	0.0959	95.5500	0.0956	0.375	0.0000	0.0000
2025/12/24	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/24	R186	06/08/2026	8.57 Call	Bond Future	84.6200	0.0846	84.4400	0.0844	0.213	0.0000	0.0000
2025/12/24	R186	06/08/2026	8.57 Put	Bond Future	84.6200	0.0846	84.4400	0.0844	0.213	0.0000	0.0000
2025/12/24	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/24	R186	05/11/2026	8.12 Call	Bond Future	49.6300	0.0496	49.5600	0.0496	0.141	0.0000	0.0000
2025/12/24	R186	05/11/2026	8.12 Put	Bond Future	49.6300	0.0496	49.5600	0.0496	0.141	0.0000	0.0000
2025/12/24	R202	05/02/2026		Bond Future	293.0846	293.0846	293.6795	293.6795	0.203	0.0000	0.0000
2025/12/24	R202	05/02/2026	277.82 Call	Bond Future	15264.5600	15.2646	15859.5200	15.8595	3.898	0.0000	0.0000
2025/12/24	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R202	07/05/2026		Bond Future	298.4171	298.4171	299.0231	299.0231	0.203	0.0000	0.0000
2025/12/24	R202	07/05/2026	277.55 Call	Bond Future	20867.1200	20.8671	21473.0700	21.4731	2.904	0.0000	0.0000
2025/12/24	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R202	06/08/2026		Bond Future	298.5294	298.5294	299.1469	299.1469	0.207	0.0000	0.0000
2025/12/24	R202	06/08/2026	278.86 Call	Bond Future	19669.4300	19.6694	20286.8500	20.2869	3.139	0.0000	0.0000
2025/12/24	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R202	05/11/2026		Bond Future	303.8010	303.8010	304.4301	304.4301	0.207	0.0000	0.0000
2025/12/24	R202	05/11/2026	280.46 Call	Bond Future	23341.0000	23.3410	23970.1000	23.9701	2.695	0.0000	0.0000
2025/12/24	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R202	04/02/2027		Bond Future	303.6542	303.6542	304.2949	304.2949	0.211	0.0000	0.0000
2025/12/24	R202	04/02/2027	294.73 Call	Bond Future	8924.2100	8.9242	9564.9200	9.5649	7.179	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
2025/12/24	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/24	R209	05/02/2026		Bond Future	8.6234	86.4454	8.5466	86.9055	0.890	0.0000
2025/12/24	R209	05/02/2026	10.93 Call	Bond Future	12433.6200	12.4336	12893.6300	12.8936	3.700	0.0000
2025/12/24	R209	05/02/2026	10.93 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2025/12/24	R209	07/05/2026		Bond Future	8.6716	84.8462	8.5920	85.3145	0.917	0.0000
2025/12/24	R209	07/05/2026	11.07 Call	Bond Future	12690.6500	12.6907	13155.4300	13.1554	3.662	0.0000
2025/12/24	R209	07/05/2026	11.07 Put	Bond Future	14.2800	0.0143	10.8000	0.0108	24.370	0.0000
2025/12/24	R209	06/08/2026		Bond Future	8.7209	86.3917	8.6383	86.8686	0.946	0.0000
2025/12/24	R209	06/08/2026	11.39 Call	Bond Future	13765.7900	13.7658	14235.2800	14.2353	3.411	0.0000
2025/12/24	R209	06/08/2026	11.39 Put	Bond Future	40.5700	0.0406	33.1700	0.0332	18.240	0.0000
2025/12/24	R209	05/11/2026		Bond Future	8.7786	84.7471	8.6929	85.2325	0.976	0.0000
2025/12/24	R209	05/11/2026	10.32 Call	Bond Future	8590.8400	8.5908	9021.3900	9.0214	5.012	0.0000
2025/12/24	R209	05/11/2026	10.32 Put	Bond Future	430.8500	0.4309	375.9900	0.3760	12.733	0.0000
2025/12/24	R209	04/02/2027		Bond Future	8.8459	86.2136	8.7569	86.7076	1.006	0.0000
2025/12/24	R209	04/02/2027	9.28 Call	Bond Future	4012.4600	4.0125	4338.3600	4.3384	8.122	0.0000
2025/12/24	R209	04/02/2027	9.28 Put	Bond Future	1653.9300	1.6539	1485.7600	1.4858	10.168	0.0000
2025/12/24	R210	05/02/2026		Bond Future	258.2416	258.2416	258.2374	258.2374	0.002	0.0000
2025/12/24	R210	05/02/2026	253.10 Call	Bond Future	5141.6000	5.1416	5137.4300	5.1374	0.081	0.0000
2025/12/24	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	R210	07/05/2026		Bond Future	259.4747	259.4747	259.4704	259.4704	0.002	0.0000
2025/12/24	R210	07/05/2026	255.40 Call	Bond Future	4074.6700	4.0747	4070.4300	4.0704	0.104	0.0000
2025/12/24	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	R210	06/08/2026		Bond Future	264.2637	264.2637	264.2597	264.2597	0.002	0.0000
2025/12/24	R210	06/08/2026	259.84 Call	Bond Future	4423.6900	4.4237	4419.6600	4.4197	0.091	0.0000
2025/12/24	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	R210	05/11/2026		Bond Future	265.4118	265.4118	265.4083	265.4083	0.001	0.0000
2025/12/24	R210	05/11/2026	253.33 Call	Bond Future	12081.7500	12.0818	12078.2900	12.0783	0.029	0.0000
2025/12/24	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	R210	04/02/2027		Bond Future	270.0698	270.0698	270.0671	270.0671	0.001	0.0000
2025/12/24	R210	04/02/2027	266.03 Call	Bond Future	4039.7900	4.0398	4037.0600	4.0371	0.068	0.0000
2025/12/24	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/24	R213	05/02/2026		Bond Future	7.7319	100.1334	7.6545	100.4470	1.002	0.0000
2025/12/24	R213	05/02/2026	9.89 Call	Bond Future	8263.2000	8.2632	8576.8000	8.5768	3.795	0.0000
2025/12/24	R213	05/02/2026	9.89 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2025/12/24	R213	07/05/2026		Bond Future	7.7583	98.3804	7.6761	98.6996	1.060	0.0000
2025/12/24	R213	07/05/2026	9.80 Call	Bond Future	7555.8900	7.5559	7870.2700	7.8703	4.161	0.0000
2025/12/24	R213	07/05/2026	9.80 Put	Bond Future	20.3000	0.0203	15.4600	0.0155	23.842	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	
2025/12/24	R213	06/08/2026		Bond Future	7.7847	100.1725	7.6971	100.4977	1.125	0.0000	0.0000
2025/12/24	R213	06/08/2026	9.69 Call	Bond Future	6848.5900	6.8486	7157.7900	7.1578	4.515	0.0000	0.0000
2025/12/24	R213	06/08/2026	9.69 Put	Bond Future	92.2600	0.0923	76.2600	0.0763	17.342	0.0000	0.0000
2025/12/24	R213	05/11/2026		Bond Future	7.8311	98.3692	7.7375	98.7003	1.195	0.0000	0.0000
2025/12/24	R213	05/11/2026	8.75 Call	Bond Future	3666.0800	3.6661	3930.5000	3.9305	7.213	0.0000	0.0000
2025/12/24	R213	05/11/2026	8.75 Put	Bond Future	486.2400	0.4862	419.5400	0.4195	13.718	0.0000	0.0000
2025/12/24	R213	04/02/2027		Bond Future	7.8952	100.0722	7.7948	100.4094	1.273	0.0000	0.0000
2025/12/24	R213	04/02/2027	8.14 Call	Bond Future	1889.2800	1.8893	2094.5600	2.0946	10.866	0.0000	0.0000
2025/12/24	R213	04/02/2027	8.14 Put	Bond Future	1073.9300	1.0739	942.0600	0.9421	12.279	0.0000	0.0000
2025/12/24	R214	05/02/2026		Bond Future	9.2482	80.8262	9.1715	81.3463	0.830	0.0000	0.0000
2025/12/24	R214	05/02/2026	11.26 Call	Bond Future	12051.5200	12.0515	12571.4600	12.5715	4.314	0.0000	0.0000
2025/12/24	R214	05/02/2026	11.26 Put	Bond Future	0.4700	0.0005	0.2400	0.0002	48.936	0.0000	0.0000
2025/12/24	R214	07/05/2026		Bond Future	9.3036	78.9802	9.2246	79.5097	0.850	0.0000	0.0000
2025/12/24	R214	07/05/2026	11.53 Call	Bond Future	13071.9200	13.0719	13593.6500	13.5937	3.991	0.0000	0.0000
2025/12/24	R214	07/05/2026	11.53 Put	Bond Future	35.1700	0.0352	27.4300	0.0274	22.007	0.0000	0.0000
2025/12/24	R214	06/08/2026		Bond Future	9.3608	80.4189	9.2793	80.9582	0.871	0.0000	0.0000
2025/12/24	R214	06/08/2026	11.97 Call	Bond Future	14863.1800	14.8632	15390.6600	15.3907	3.549	0.0000	0.0000
2025/12/24	R214	06/08/2026	11.97 Put	Bond Future	70.0800	0.0701	58.3000	0.0583	16.809	0.0000	0.0000
2025/12/24	R214	05/11/2026		Bond Future	9.4266	78.5248	9.3425	79.0736	0.892	0.0000	0.0000
2025/12/24	R214	05/11/2026	10.97 Call	Bond Future	9706.0200	9.7060	10190.3100	10.1903	4.990	0.0000	0.0000
2025/12/24	R214	05/11/2026	10.97 Put	Bond Future	532.3700	0.5324	467.8600	0.4679	12.118	0.0000	0.0000
2025/12/24	R214	04/02/2027		Bond Future	9.5014	79.8838	9.4145	80.4424	0.914	0.0000	0.0000
2025/12/24	R214	04/02/2027	9.90 Call	Bond Future	4500.8300	4.5008	4864.5600	4.8646	8.081	0.0000	0.0000
2025/12/24	R214	04/02/2027	9.90 Put	Bond Future	2008.5400	2.0085	1813.6900	1.8137	9.701	0.0000	0.0000
2025/12/24	R248	05/02/2026	8.90 Put	Bond Future	4421.9800	4.4220	3781.4300	3.7814	14.486	0.0000	0.0000
2025/12/24	R248	05/02/2026	8.90 Call	Bond Future	52.4200	0.0524	92.1700	0.0922	75.830	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.40 Put	Bond Future	1129.6900	1.1297	827.1200	0.8271	26.783	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.40 Call	Bond Future	1324.8700	1.3249	1702.6000	1.7026	28.511	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.90 Call	Bond Future	4620.5400	4.6205	5233.1900	5.2332	13.259	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.90 Put	Bond Future	190.8800	0.1909	123.2300	0.1232	35.441	0.0000	0.0000
2025/12/24	R248	05/02/2026		Bond Future	9.3778	98.1235	9.3011	98.8038	0.818	0.0000	0.0000
2025/12/24	R248	05/02/2026	11.46 Call	Bond Future	15816.4900	15.8165	16496.5200	16.4965	4.300	0.0000	0.0000
2025/12/24	R248	05/02/2026	11.46 Put	Bond Future	0.5400	0.0005	0.2700	0.0003	50.000	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.50 Put	Bond Future	805.0800	0.8051	572.4000	0.5724	28.901	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.50 Call	Bond Future	1872.6300	1.8726	2320.2500	2.3203	23.903	0.0000	0.0000
2025/12/24	R248	05/02/2026	10.00 Put	Bond Future	132.2600	0.1323	83.7400	0.0837	36.685	0.0000	0.0000
2025/12/24	R248	05/02/2026	10.00 Call	Bond Future	5371.7400	5.3717	6003.5200	6.0035	11.761	0.0000	0.0000
2025/12/24	R248	05/02/2026	10.48 Call	Bond Future	8988.3500	8.9884	9659.1400	9.6591	7.463	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/12/24	R248	05/02/2026	10.48 Put			Bond Future	22.9800	0.0230	13.4700	0.0135	41.384	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.65 Put			Bond Future	474.6400	0.4746	324.2600	0.3243	31.683	0.0000	0.0000
2025/12/24	R248	05/02/2026	9.65 Call			Bond Future	2826.5000	2.8265	3356.4200	3.3564	18.748	0.0000	0.0000
2025/12/24	R248	07/05/2026				Bond Future	9.4324	95.4469	9.3535	96.1393	0.837	0.0000	0.0000
2025/12/24	R248	07/05/2026	11.72 Call			Bond Future	17012.1600	17.0122	17694.5500	17.6946	4.011	0.0000	0.0000
2025/12/24	R248	07/05/2026	11.72 Put			Bond Future	45.6000	0.0456	35.6000	0.0356	21.930	0.0000	0.0000
2025/12/24	R248	06/08/2026				Bond Future	9.4886	97.1855	9.4073	97.8907	0.857	0.0000	0.0000
2025/12/24	R248	06/08/2026	12.37 Call			Bond Future	20400.5300	20.4005	21094.5500	21.0946	3.402	0.0000	0.0000
2025/12/24	R248	06/08/2026	12.37 Put			Bond Future	64.2900	0.0643	53.1100	0.0531	17.390	0.0000	0.0000
2025/12/24	R248	05/11/2026				Bond Future	9.5524	94.4425	9.4686	95.1602	0.877	0.0000	0.0000
2025/12/24	R248	05/11/2026	11.31 Call			Bond Future	13864.6500	13.8647	14506.7100	14.5067	4.631	0.0000	0.0000
2025/12/24	R248	05/11/2026	11.31 Put			Bond Future	646.9100	0.6469	571.2600	0.5713	11.694	0.0000	0.0000
2025/12/24	R248	04/02/2027				Bond Future	9.6244	96.0766	9.5379	96.8071	0.899	0.0000	0.0000
2025/12/24	R248	04/02/2027	10.11 Call			Bond Future	6476.8600	6.4769	6967.3400	6.9673	7.573	0.0000	0.0000
2025/12/24	R248	04/02/2027	10.11 Put			Bond Future	2540.4700	2.5405	2300.4700	2.3005	9.447	0.0000	0.0000
2025/12/24	R2R9	05/02/2026				Bond Future	9.1047	109.4196	9.0278	110.0286	0.845	0.0000	0.0000
2025/12/24	R2R9	05/02/2026	102.99 Call			Bond Future	96429.1100	96.4291	97038.0600	97.0381	0.632	0.0000	0.0000
2025/12/24	R2R9	05/02/2026	102.99 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R2R9	07/05/2026				Bond Future	9.1668	106.4054	9.0871	107.0252	0.869	0.0000	0.0000
2025/12/24	R2R9	07/05/2026	99.91 Call			Bond Future	95555.6500	95.5557	96175.5100	96.1755	0.649	0.0000	0.0000
2025/12/24	R2R9	07/05/2026	99.91 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R2R9	06/08/2026				Bond Future	9.2304	108.3434	9.1479	108.9747	0.894	0.0000	0.0000
2025/12/24	R2R9	06/08/2026	101.74 Call			Bond Future	95223.9100	95.2239	95855.2200	95.8552	0.663	0.0000	0.0000
2025/12/24	R2R9	06/08/2026	101.74 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R2R9	05/11/2026				Bond Future	9.3022	105.2538	9.2167	105.8963	0.920	0.0000	0.0000
2025/12/24	R2R9	05/11/2026	98.56 Call			Bond Future	94283.6900	94.2837	94926.2400	94.9262	0.682	0.0000	0.0000
2025/12/24	R2R9	05/11/2026	98.56 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R2R9	04/02/2027				Bond Future	9.3837	107.0740	9.2949	107.7280	0.946	0.0000	0.0000
2025/12/24	R2R9	04/02/2027	9.89 Call			Bond Future	5367.5900	5.3676	5821.7900	5.8218	8.462	0.0000	0.0000
2025/12/24	R2R9	04/02/2027	9.89 Put			Bond Future	1746.1500	1.7462	1546.3200	1.5463	11.444	0.0000	0.0000
2025/12/24	R4R2	05/02/2026				Bond Future	9.3202	110.3256	9.2434	110.9951	0.825	0.0000	0.0000
2025/12/24	R4R2	05/02/2026	103.43 Call			Bond Future	97050.3400	97.0503	97719.8600	97.7199	0.690	0.0000	0.0000
2025/12/24	R4R2	05/02/2026	103.43 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R4R2	07/05/2026				Bond Future	9.3836	107.2015	9.3042	107.8830	0.846	0.0000	0.0000
2025/12/24	R4R2	07/05/2026	100.23 Call			Bond Future	96112.3800	96.1124	96793.8800	96.7939	0.709	0.0000	0.0000
2025/12/24	R4R2	07/05/2026	100.23 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R4R2	06/08/2026				Bond Future	9.4484	109.1540	9.3663	109.8481	0.869	0.0000	0.0000
2025/12/24	R4R2	06/08/2026	102.06 Call			Bond Future	95736.7700	95.7368	96430.8000	96.4308	0.725	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
2025/12/24	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R4R2	05/11/2026		Bond Future	9.5204	105.9525	9.4355	106.6589	0.892	0.0000	0.0000
2025/12/24	R4R2	05/11/2026	98.76 Call	Bond Future	94729.8900	94.7299	95436.3400	95.4363	0.746	0.0000	0.0000
2025/12/24	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	R4R2	04/02/2027		Bond Future	9.6012	107.7847	9.5133	108.5037	0.915	0.0000	0.0000
2025/12/24	R4R2	04/02/2027	10.13 Call	Bond Future	6071.5100	6.0715	6575.7500	6.5758	8.305	0.0000	0.0000
2025/12/24	R4R2	04/02/2027	10.13 Put	Bond Future	1895.2200	1.8952	1680.4500	1.6805	11.332	0.0000	0.0000
2025/12/24	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/24	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

