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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2025 TO 30/12/2025

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
2025/12/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	2029	05/02/2026		Bond Future	144.8232	144.8232	144.8459	0.016	0.0000	0.0000
2025/12/30	2029	05/02/2026	140.11 Call	Bond Future	4713.2000	4.7132	4735.8800	0.481	0.0000	0.0000
2025/12/30	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2029	07/05/2026		Bond Future	146.0033	146.0033	146.0262	0.016	0.0000	0.0000
2025/12/30	2029	07/05/2026	141.82 Call	Bond Future	4183.3300	4.1833	4206.2000	0.547	0.0000	0.0000
2025/12/30	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/30	2029	06/08/2026			Bond Future	148.6987	148.6987	148.7225	148.7225	0.016	0.0000	0.0000
2025/12/30	2029	06/08/2026	144.10 Call		Bond Future	4598.6600	4.5987	4622.4500	4.6225	0.517	0.0000	0.0000
2025/12/30	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2029	05/11/2026			Bond Future	149.8489	149.8489	149.8739	149.8739	0.017	0.0000	0.0000
2025/12/30	2029	05/11/2026	147.56 Call		Bond Future	2288.9300	2.2889	2313.8900	2.3139	1.090	0.0000	0.0000
2025/12/30	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2029	04/02/2027			Bond Future	152.4807	152.4807	152.5075	152.5075	0.018	0.0000	0.0000
2025/12/30	2029	04/02/2027	149.72 Call		Bond Future	2760.6800	2.7607	2787.4600	2.7875	0.970	0.0000	0.0000
2025/12/30	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2030	05/02/2026			Bond Future	7.4064	102.2280	7.3648	102.3710	0.562	0.0000	0.0000
2025/12/30	2030	05/02/2026	9.49 Call		Bond Future	6849.1800	6.8492	6992.1400	6.9921	2.087	0.0000	0.0000
2025/12/30	2030	05/02/2026	9.49 Put		Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/30	2030	07/05/2026			Bond Future	7.4222	104.0630	7.3773	104.2085	0.605	0.0000	0.0000
2025/12/30	2030	07/05/2026	9.39 Call		Bond Future	6148.2300	6.1482	6291.6900	6.2917	2.333	0.0000	0.0000
2025/12/30	2030	07/05/2026	9.39 Put		Bond Future	12.7400	0.0127	10.6900	0.0107	16.091	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.21 Put		Bond Future	1022.8300	1.0228	925.6700	0.9257	9.499	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.21 Call		Bond Future	332.6300	0.3326	380.9800	0.3810	14.536	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.71 Put		Bond Future	365.6300	0.3656	320.7700	0.3208	12.269	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.71 Call		Bond Future	1292.4100	1.2924	1393.0600	1.3931	7.788	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.92 Call		Bond Future	1833.4600	1.8335	1948.1200	1.9481	6.254	0.0000	0.0000
2025/12/30	2030	07/05/2026	7.92 Put		Bond Future	236.8800	0.2369	206.0300	0.2060	13.023	0.0000	0.0000
2025/12/30	2030	06/08/2026	7.21 Put		Bond Future	1194.7400	1.1947	1101.3100	1.1013	7.820	0.0000	0.0000
2025/12/30	2030	06/08/2026	7.21 Call		Bond Future	501.6700	0.5017	556.7600	0.5568	10.981	0.0000	0.0000
2025/12/30	2030	06/08/2026	7.71 Put		Bond Future	588.2000	0.5882	534.5900	0.5346	9.114	0.0000	0.0000
2025/12/30	2030	06/08/2026	7.71 Call		Bond Future	1413.6100	1.4136	1508.5200	1.5085	6.714	0.0000	0.0000
2025/12/30	2030	06/08/2026	8.06 Call		Bond Future	2234.7100	2.2347	2348.1500	2.3482	5.076	0.0000	0.0000
2025/12/30	2030	06/08/2026	8.06 Put		Bond Future	362.8400	0.3628	327.7600	0.3278	9.668	0.0000	0.0000
2025/12/30	2030	06/08/2026			Bond Future	7.4371	101.9495	7.3883	102.0981	0.656	0.0000	0.0000
2025/12/30	2030	06/08/2026	9.22 Call		Bond Future	5321.2000	5.3212	5461.4900	5.4615	2.636	0.0000	0.0000
2025/12/30	2030	06/08/2026	9.22 Put		Bond Future	75.3600	0.0754	67.1300	0.0671	10.921	0.0000	0.0000
2025/12/30	2030	05/11/2026			Bond Future	7.4584	103.7259	7.4051	103.8778	0.715	0.0000	0.0000
2025/12/30	2030	05/11/2026	8.39 Call		Bond Future	2922.8000	2.9228	3046.1900	3.0462	4.222	0.0000	0.0000
2025/12/30	2030	05/11/2026	8.39 Put		Bond Future	312.3300	0.3123	283.7600	0.2838	9.147	0.0000	0.0000
2025/12/30	2030	04/02/2027			Bond Future	7.4967	101.5157	7.4379	101.6713	0.784	0.0000	0.0000
2025/12/30	2030	04/02/2027	7.82 Call		Bond Future	1589.8100	1.5898	1687.3500	1.6874	6.135	0.0000	0.0000
2025/12/30	2030	04/02/2027	7.82 Put		Bond Future	739.0500	0.7391	681.0500	0.6811	7.848	0.0000	0.0000
2025/12/30	2031	05/02/2026			Bond Future	112.7198	112.7198	112.7024	112.7024	0.015	0.0000	0.0000
2025/12/30	2031	05/02/2026	111.76 Call		Bond Future	989.9000	0.9899	972.4600	0.9725	1.762	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	
2025/12/30	2031	05/02/2026	111.76 Put	Bond Future	30.0600	0.0301	30.0800	0.0301	0.067	0.0000	0.0000
2025/12/30	2031	07/05/2026		Bond Future	114.7708	114.7708	114.7530	114.7530	0.016	0.0000	0.0000
2025/12/30	2031	07/05/2026	113.84 Call	Bond Future	1094.3400	1.0943	1079.1100	1.0791	1.392	0.0000	0.0000
2025/12/30	2031	07/05/2026	113.84 Put	Bond Future	163.5300	0.1635	166.1200	0.1661	1.584	0.0000	0.0000
2025/12/30	2031	06/08/2026		Bond Future	114.4753	114.4753	114.4563	114.4563	0.017	0.0000	0.0000
2025/12/30	2031	06/08/2026	113.81 Call	Bond Future	1023.5400	1.0235	1009.6700	1.0097	1.355	0.0000	0.0000
2025/12/30	2031	06/08/2026	113.81 Put	Bond Future	358.2700	0.3583	363.3300	0.3633	1.412	0.0000	0.0000
2025/12/30	2031	05/11/2026		Bond Future	116.4970	116.4970	116.4787	116.4787	0.016	0.0000	0.0000
2025/12/30	2031	05/11/2026	111.49 Call	Bond Future	5008.2400	5.0082	4989.9500	4.9900	0.365	0.0000	0.0000
2025/12/30	2031	05/11/2026	111.49 Put	Bond Future	1.2800	0.0013	1.3000	0.0013	1.563	0.0000	0.0000
2025/12/30	2031	04/02/2027		Bond Future	116.0940	116.0940	116.0764	116.0764	0.015	0.0000	0.0000
2025/12/30	2031	04/02/2027	116.18 Call	Bond Future	750.3000	0.7503	740.8000	0.7408	1.266	0.0000	0.0000
2025/12/30	2031	04/02/2027	116.18 Put	Bond Future	836.3000	0.8363	844.3700	0.8444	0.965	0.0000	0.0000
2025/12/30	2032	05/02/2026		Bond Future	7.8248	105.0394	7.7573	105.3684	0.863	0.0000	0.0000
2025/12/30	2032	05/02/2026	10.16 Call	Bond Future	10609.0100	10.6090	10937.9800	10.9380	3.101	0.0000	0.0000
2025/12/30	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2032	07/05/2026		Bond Future	7.8551	102.7657	7.7839	103.1005	0.906	0.0000	0.0000
2025/12/30	2032	07/05/2026	10.14 Call	Bond Future	10072.1900	10.0722	10404.6700	10.4047	3.301	0.0000	0.0000
2025/12/30	2032	07/05/2026	10.14 Put	Bond Future	10.0000	0.0100	7.6400	0.0076	23.600	0.0000	0.0000
2025/12/30	2032	06/08/2026		Bond Future	7.8854	104.6379	7.8102	104.9792	0.954	0.0000	0.0000
2025/12/30	2032	06/08/2026	10.12 Call	Bond Future	9576.5300	9.5765	9908.5000	9.9085	3.466	0.0000	0.0000
2025/12/30	2032	06/08/2026	10.12 Put	Bond Future	56.0200	0.0560	46.6900	0.0467	16.655	0.0000	0.0000
2025/12/30	2032	05/11/2026		Bond Future	7.9283	102.3038	7.8486	102.6519	1.006	0.0000	0.0000
2025/12/30	2032	05/11/2026	9.16 Call	Bond Future	5574.6200	5.5746	5873.9300	5.8739	5.369	0.0000	0.0000
2025/12/30	2032	05/11/2026	9.16 Put	Bond Future	381.3800	0.3814	332.6000	0.3326	12.790	0.0000	0.0000
2025/12/30	2032	04/02/2027		Bond Future	7.9850	104.0747	7.9002	104.4297	1.062	0.0000	0.0000
2025/12/30	2032	04/02/2027	8.48 Call	Bond Future	3013.0700	3.0131	3257.8800	3.2579	8.125	0.0000	0.0000
2025/12/30	2032	04/02/2027	8.48 Put	Bond Future	971.0100	0.9710	860.7600	0.8608	11.354	0.0000	0.0000
2025/12/30	2033	05/02/2026		Bond Future	142.4563	142.4563	142.6207	142.6207	0.115	0.0000	0.0000
2025/12/30	2033	05/02/2026	132.88 Call	Bond Future	9576.2900	9.5763	9740.6600	9.7407	1.716	0.0000	0.0000
2025/12/30	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2033	07/05/2026		Bond Future	143.4909	143.4909	143.6582	143.6582	0.117	0.0000	0.0000
2025/12/30	2033	07/05/2026	135.16 Call	Bond Future	8330.8500	8.3309	8498.1800	8.4982	2.009	0.0000	0.0000
2025/12/30	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2033	06/08/2026		Bond Future	146.1398	146.1398	146.3107	146.3107	0.117	0.0000	0.0000
2025/12/30	2033	06/08/2026	134.25 Call	Bond Future	11889.8000	11.8898	12060.6900	12.0607	1.437	0.0000	0.0000
2025/12/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2033	05/11/2026		Bond Future	147.1420	147.1420	147.3165	147.3165	0.119	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	
2025/12/30	2033	05/11/2026	137.26 Call	Bond Future	9881.9600	9.8820	10056.5300	10.0565	1.767	0.0000	0.0000
2025/12/30	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2033	04/02/2027		Bond Future	149.7263	149.7263	149.9053	149.9053	0.120	0.0000	0.0000
2025/12/30	2033	04/02/2027	142.71 Call	Bond Future	7016.3300	7.0163	7195.2900	7.1953	2.551	0.0000	0.0000
2025/12/30	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.40 Call	Bond Future	16490.9500	16.4910	17066.1000	17.0661	3.488	0.0000	0.0000
2025/12/30	2037	05/02/2026	12.73 Call	Bond Future	23239.5200	23.2395	23814.6700	23.8147	2.475	0.0000	0.0000
2025/12/30	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	12.27 Call	Bond Future	20996.3900	20.9964	21571.5400	21.5715	2.739	0.0000	0.0000
2025/12/30	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.90 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.90 Call	Bond Future	13735.8300	13.7358	14310.9600	14.3110	4.187	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.86 Call	Bond Future	18917.2900	18.9173	19492.4400	19.4924	3.040	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.36 Call	Bond Future	16275.1300	16.2751	16850.2800	16.8503	3.534	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.65 Put	Bond Future	0.1300	0.0001	0.0600	0.0001	53.846	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.65 Call	Bond Future	12310.3700	12.3104	12885.4500	12.8855	4.672	0.0000	0.0000
2025/12/30	2037	05/02/2026		Bond Future	8.7024	98.8176	8.6195	99.3928	0.952	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.20 Call	Bond Future	15403.9500	15.4040	15979.1000	15.9791	3.734	0.0000	0.0000
2025/12/30	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2037	05/02/2026	9.65 Call	Bond Future	6279.7700	6.2798	6848.9600	6.8490	9.064	0.0000	0.0000
2025/12/30	2037	05/02/2026	9.65 Put	Bond Future	11.8100	0.0118	5.8500	0.0059	50.466	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.10 Call	Bond Future	9057.6600	9.0577	9632.0100	9.6320	6.341	0.0000	0.0000
2025/12/30	2037	05/02/2026	10.10 Put	Bond Future	1.4600	0.0015	0.6600	0.0007	54.795	0.0000	0.0000
2025/12/30	2037	07/05/2026	9.00 Put	Bond Future	877.8600	0.8779	694.3600	0.6944	20.903	0.0000	0.0000
2025/12/30	2037	07/05/2026	9.00 Call	Bond Future	2514.4700	2.5145	2916.4200	2.9164	15.985	0.0000	0.0000
2025/12/30	2037	07/05/2026	9.49 Put	Bond Future	335.8300	0.3358	258.7100	0.2587	22.964	0.0000	0.0000
2025/12/30	2037	07/05/2026	9.49 Call	Bond Future	5151.3100	5.1513	5659.6400	5.6596	9.868	0.0000	0.0000
2025/12/30	2037	07/05/2026	10.06 Call	Bond Future	8457.8100	8.4578	9014.4700	9.0145	6.582	0.0000	0.0000
2025/12/30	2037	07/05/2026	10.06 Put	Bond Future	119.3300	0.1193	90.5400	0.0905	24.126	0.0000	0.0000
2025/12/30	2037	07/05/2026		Bond Future	8.7561	100.5914	8.6701	101.1769	0.981	0.0000	0.0000
2025/12/30	2037	07/05/2026	11.32 Call	Bond Future	15519.1500	15.5192	16101.9700	16.1020	3.755	0.0000	0.0000
2025/12/30	2037	07/05/2026	11.32 Put	Bond Future	9.6200	0.0096	6.9900	0.0070	27.339	0.0000	0.0000
2025/12/30	2037	07/05/2026	12.40 Call	Bond Future	21043.9900	21.0440	21629.3600	21.6294	2.782	0.0000	0.0000
2025/12/30	2037	07/05/2026	12.40 Put	Bond Future	0.2200	0.0002	0.1400	0.0001	36.364	0.0000	0.0000
2025/12/30	2037	07/05/2026	10.95 Put	Bond Future	26.9200	0.0269	20.1500	0.0202	25.149	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	
2025/12/30	2037	07/05/2026	10.95 Call	Bond Future	13514.4100	13.5144	14093.0900	14.0931	4.282	0.0000	0.0000
2025/12/30	2037	06/08/2026	11.30 Call	Bond Future	14903.1700	14.9032	15486.3600	15.4864	3.913	0.0000	0.0000
2025/12/30	2037	06/08/2026	11.30 Put	Bond Future	71.5700	0.0716	58.2600	0.0583	18.597	0.0000	0.0000
2025/12/30	2037	06/08/2026	10.70 Call	Bond Future	11728.9000	11.7289	12294.4000	12.2944	4.821	0.0000	0.0000
2025/12/30	2037	06/08/2026	10.70 Put	Bond Future	180.0000	0.1800	149.0000	0.1490	17.222	0.0000	0.0000
2025/12/30	2037	06/08/2026	10.02 Put	Bond Future	405.7000	0.4057	337.9500	0.3380	16.700	0.0000	0.0000
2025/12/30	2037	06/08/2026	10.02 Call	Bond Future	8017.0100	8.0170	8545.7600	8.5458	6.595	0.0000	0.0000
2025/12/30	2037	06/08/2026		Bond Future	8.8124	98.1640	8.7231	98.7605	1.013	0.0000	0.0000
2025/12/30	2037	06/08/2026	11.71 Call	Bond Future	17006.8300	17.0068	17597.2800	17.5973	3.472	0.0000	0.0000
2025/12/30	2037	06/08/2026	11.71 Put	Bond Future	29.7200	0.0297	23.6700	0.0237	20.357	0.0000	0.0000
2025/12/30	2037	05/11/2026		Bond Future	8.8708	99.8742	8.7781	100.4819	1.046	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.62 Call	Bond Future	10971.2300	10.9712	11523.5700	11.5236	5.034	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.62 Put	Bond Future	394.6400	0.3946	339.2800	0.3393	14.028	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.83 Call	Bond Future	12066.3200	12.0663	12628.1500	12.6282	4.656	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.83 Put	Bond Future	325.4300	0.3254	279.5600	0.2796	14.095	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.23 Call	Bond Future	8932.8800	8.9329	9461.0600	9.4611	5.913	0.0000	0.0000
2025/12/30	2037	05/11/2026	10.23 Put	Bond Future	575.8800	0.5759	496.3600	0.4964	13.808	0.0000	0.0000
2025/12/30	2037	05/11/2026	9.46 Put	Bond Future	1259.8900	1.2599	1094.5600	1.0946	13.123	0.0000	0.0000
2025/12/30	2037	05/11/2026	9.46 Call	Bond Future	5005.6900	5.0057	5448.0600	5.4481	8.837	0.0000	0.0000
2025/12/30	2037	04/02/2027		Bond Future	8.9393	97.3466	8.8428	97.9658	1.080	0.0000	0.0000
2025/12/30	2037	04/02/2027	9.51 Call	Bond Future	5195.2900	5.1953	5628.1700	5.6282	8.332	0.0000	0.0000
2025/12/30	2037	04/02/2027	9.51 Put	Bond Future	1638.8700	1.6389	1452.5600	1.4526	11.368	0.0000	0.0000
2025/12/30	2038	05/02/2026		Bond Future	157.2556	157.2556	157.2317	157.2317	0.015	0.0000	0.0000
2025/12/30	2038	05/02/2026	143.20 Call	Bond Future	14055.6400	14.0556	14031.6900	14.0317	0.170	0.0000	0.0000
2025/12/30	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2038	07/05/2026		Bond Future	160.1168	160.1168	160.0925	160.0925	0.015	0.0000	0.0000
2025/12/30	2038	07/05/2026	144.53 Call	Bond Future	15586.7900	15.5868	15562.5300	15.5625	0.156	0.0000	0.0000
2025/12/30	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2038	06/08/2026		Bond Future	160.8808	160.8808	160.8555	160.8555	0.016	0.0000	0.0000
2025/12/30	2038	06/08/2026	144.72 Call	Bond Future	16160.8200	16.1608	16135.5100	16.1355	0.157	0.0000	0.0000
2025/12/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2038	05/11/2026		Bond Future	163.7230	163.7230	163.6985	163.6985	0.015	0.0000	0.0000
2025/12/30	2038	05/11/2026	146.31 Call	Bond Future	17412.9500	17.4130	17388.5000	17.3885	0.140	0.0000	0.0000
2025/12/30	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2038	04/02/2027		Bond Future	164.3756	164.3756	164.3521	164.3521	0.014	0.0000	0.0000
2025/12/30	2038	04/02/2027	153.83 Call	Bond Future	10545.6100	10.5456	10522.1100	10.5221	0.223	0.0000	0.0000
2025/12/30	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2040	05/02/2026	10.35 Put	Bond Future	2.4300	0.0024	1.1900	0.0012	51.029	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	
2025/12/30	2040	05/02/2026	10.35 Call	Bond Future	9274.4100	9.2744	9843.6900	9.8437	6.138	0.0000	0.0000
2025/12/30	2040	05/02/2026	10.75 Call	Bond Future	11923.7100	11.9237	12494.0200	12.4940	4.783	0.0000	0.0000
2025/12/30	2040	05/02/2026	10.75 Put	Bond Future	0.4000	0.0004	0.1900	0.0002	52.500	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.15 Call	Bond Future	14462.0800	14.4621	15032.5500	15.0326	3.945	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.15 Put	Bond Future	0.0800	0.0001	0.0300	0.0000	62.500	0.0000	0.0000
2025/12/30	2040	05/02/2026	13.23 Call	Bond Future	26049.1300	26.0491	26619.6500	26.6197	2.190	0.0000	0.0000
2025/12/30	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.82 Call	Bond Future	18476.9200	18.4769	19047.4400	19.0474	3.088	0.0000	0.0000
2025/12/30	2040	05/02/2026		Bond Future	9.0750	99.6558	9.0022	100.2264	0.803	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.49 Call	Bond Future	16535.4500	16.5355	17105.9600	17.1060	3.450	0.0000	0.0000
2025/12/30	2040	05/02/2026	11.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.80 Put	Bond Future	31.0000	0.0310	16.8500	0.0169	45.645	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.80 Call	Bond Future	5462.6900	5.4627	6019.0600	6.0191	10.185	0.0000	0.0000
2025/12/30	2040	05/02/2026	10.24 Call	Bond Future	8526.4000	8.5264	9094.8800	9.0949	6.667	0.0000	0.0000
2025/12/30	2040	05/02/2026	10.24 Put	Bond Future	4.0600	0.0041	2.0200	0.0020	50.246	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.05 Put	Bond Future	979.6400	0.9796	694.6000	0.6946	29.096	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.05 Call	Bond Future	784.0900	0.7841	1069.5700	1.0696	36.409	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.20 Put	Bond Future	519.5900	0.5196	343.7500	0.3438	33.842	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.20 Call	Bond Future	1487.3200	1.4873	1882.0000	1.8820	26.536	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.40 Call	Bond Future	2696.1600	2.6962	3185.9800	3.1860	18.167	0.0000	0.0000
2025/12/30	2040	05/02/2026	9.40 Put	Bond Future	207.3100	0.2073	126.6100	0.1266	38.927	0.0000	0.0000
2025/12/30	2040	07/05/2026		Bond Future	9.1347	101.4446	9.0594	102.0253	0.824	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.67 Call	Bond Future	17032.7800	17.0328	17610.0600	17.6101	3.389	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.67 Put	Bond Future	14.2400	0.0142	10.8300	0.0108	23.947	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.22 Call	Bond Future	20143.5300	20.1435	20723.5200	20.7235	2.879	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.22 Put	Bond Future	2.5800	0.0026	1.8800	0.0019	27.132	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.72 Call	Bond Future	17322.2100	17.3222	17899.9200	17.8999	3.335	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.72 Put	Bond Future	12.2900	0.0123	9.3100	0.0093	24.247	0.0000	0.0000
2025/12/30	2040	07/05/2026	10.70 Put	Bond Future	106.0700	0.1061	83.9300	0.0839	20.873	0.0000	0.0000
2025/12/30	2040	07/05/2026	10.70 Call	Bond Future	11155.1900	11.1552	11713.7400	11.7137	5.007	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.53 Call	Bond Future	21824.1800	21.8242	22404.6000	22.4046	2.660	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.53 Put	Bond Future	0.9100	0.0009	0.6400	0.0006	29.670	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.03 Call	Bond Future	19087.3700	19.0874	19666.8100	19.6668	3.036	0.0000	0.0000
2025/12/30	2040	07/05/2026	12.03 Put	Bond Future	4.7600	0.0048	3.5100	0.0035	26.261	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.12 Put	Bond Future	55.5200	0.0555	43.7000	0.0437	21.290	0.0000	0.0000
2025/12/30	2040	07/05/2026	11.12 Call	Bond Future	13765.1300	13.7651	14334.0000	14.3340	4.133	0.0000	0.0000
2025/12/30	2040	06/08/2026		Bond Future	9.1972	98.7823	9.1192	99.3739	0.848	0.0000	0.0000
2025/12/30	2040	06/08/2026	12.19 Call	Bond Future	19380.7500	19.3808	19966.5400	19.9665	3.023	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
2025/12/30	2040	06/08/2026	12.19 Put	Bond Future	32.3300	0.0323	26.4900	0.0265	18.064	0.0000	0.0000
2025/12/30	2040	05/11/2026		Bond Future	9.2609	100.5030	9.1802	101.1058	0.872	0.0000	0.0000
2025/12/30	2040	05/11/2026	11.06 Call	Bond Future	12603.0400	12.6030	13152.9400	13.1529	4.363	0.0000	0.0000
2025/12/30	2040	05/11/2026	11.06 Put	Bond Future	425.6300	0.4256	372.7100	0.3727	12.433	0.0000	0.0000
2025/12/30	2040	05/11/2026	11.27 Call	Bond Future	13808.9300	13.8089	14367.6100	14.3676	4.046	0.0000	0.0000
2025/12/30	2040	05/11/2026	11.27 Put	Bond Future	353.9900	0.3540	309.8500	0.3099	12.469	0.0000	0.0000
2025/12/30	2040	05/11/2026	10.67 Call	Bond Future	10342.7400	10.3427	10870.2500	10.8703	5.100	0.0000	0.0000
2025/12/30	2040	05/11/2026	10.67 Put	Bond Future	613.2000	0.6132	537.8900	0.5379	12.281	0.0000	0.0000
2025/12/30	2040	05/11/2026	9.91 Put	Bond Future	1307.1700	1.3072	1153.1400	1.1531	11.783	0.0000	0.0000
2025/12/30	2040	05/11/2026	9.91 Call	Bond Future	5969.3400	5.9693	6418.1300	6.4181	7.518	0.0000	0.0000
2025/12/30	2040	04/02/2027		Bond Future	9.3341	97.7357	9.2503	98.3499	0.897	0.0000	0.0000
2025/12/30	2040	04/02/2027	9.93 Call	Bond Future	6014.7700	6.0148	6448.3600	6.4484	7.209	0.0000	0.0000
2025/12/30	2040	04/02/2027	9.93 Put	Bond Future	1795.4900	1.7955	1614.8900	1.6149	10.059	0.0000	0.0000
2025/12/30	2043	05/02/2026		Bond Future	121.8680	121.8680	121.8492	121.8492	0.015	0.0000	0.0000
2025/12/30	2043	05/02/2026	109.66 Call	Bond Future	12207.9600	12.2080	12189.1800	12.1892	0.154	0.0000	0.0000
2025/12/30	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2043	07/05/2026		Bond Future	124.0853	124.0853	124.0662	124.0662	0.015	0.0000	0.0000
2025/12/30	2043	07/05/2026	111.70 Call	Bond Future	12385.3544	12.3854	12366.2728	12.3663	0.154	0.0000	0.0000
2025/12/30	2043	07/05/2026	111.70 Put	Bond Future	0.0344	0.0000	0.0328	0.0000	4.425	0.0000	0.0000
2025/12/30	2043	06/08/2026		Bond Future	123.5320	123.5320	123.5115	123.5115	0.017	0.0000	0.0000
2025/12/30	2043	06/08/2026	110.88 Call	Bond Future	12653.7350	12.6537	12633.1979	12.6332	0.162	0.0000	0.0000
2025/12/30	2043	06/08/2026	110.88 Put	Bond Future	1.6950	0.0017	1.6779	0.0017	1.009	0.0000	0.0000
2025/12/30	2043	05/11/2026		Bond Future	125.7135	125.7135	125.6937	125.6937	0.016	0.0000	0.0000
2025/12/30	2043	05/11/2026	112.84 Call	Bond Future	12881.6945	12.8817	12861.8309	12.8618	0.154	0.0000	0.0000
2025/12/30	2043	05/11/2026	112.84 Put	Bond Future	8.1545	0.0082	8.1309	0.0081	0.289	0.0000	0.0000
2025/12/30	2043	04/02/2027		Bond Future	125.0365	125.0365	125.0175	125.0175	0.015	0.0000	0.0000
2025/12/30	2043	04/02/2027	117.63 Call	Bond Future	7693.5439	7.6935	7675.0786	7.6751	0.240	0.0000	0.0000
2025/12/30	2043	04/02/2027	117.63 Put	Bond Future	287.0339	0.2870	287.6086	0.2876	0.200	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.25 Call	Bond Future	14481.4500	14.4815	15049.9000	15.0499	3.925	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.25 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.50 Call	Bond Future	16075.0400	16.0750	16643.5300	16.6435	3.536	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.50 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.90 Put	Bond Future	0.5900	0.0006	0.2800	0.0003	52.542	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.90 Call	Bond Future	12164.1300	12.1641	12732.3400	12.7323	4.671	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.07 Put	Bond Future	24.0500	0.0241	13.3200	0.0133	44.615	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.07 Call	Bond Future	6256.5500	6.2566	6814.3400	6.8143	8.915	0.0000	0.0000
2025/12/30	2044	05/02/2026		Bond Future	9.2849	95.6027	9.2172	96.1713	0.729	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.56 Call	Bond Future	16450.0900	16.4501	17018.5900	17.0186	3.456	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
2025/12/30	2044	05/02/2026	11.56 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.00 Put	Bond Future	33.5500	0.0336	18.8700	0.0189	43.756	0.0000	0.0000
2025/12/30	2044	05/02/2026	10.00 Call	Bond Future	5736.0500	5.7361	6289.8900	6.2899	9.655	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.45 Call	Bond Future	15760.3300	15.7603	16328.8100	16.3288	3.607	0.0000	0.0000
2025/12/30	2044	05/02/2026	11.45 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2025/12/30	2044	07/05/2026	Put	Bond Future	3941.5400	3.9415	3559.3600	3.5594	9.696	0.0000	0.0000
2025/12/30	2044	07/05/2026	Call	Bond Future	1260.2300	1.2602	1456.7800	1.4568	15.596	0.0000	0.0000
2025/12/30	2044	07/05/2026	10.00 Call	Bond Future	5719.5000	5.7195	6202.2600	6.2023	8.441	0.0000	0.0000
2025/12/30	2044	07/05/2026	10.00 Put	Bond Future	533.5400	0.5335	437.5700	0.4376	17.987	0.0000	0.0000
2025/12/30	2044	07/05/2026		Bond Future	9.3441	97.3187	9.2743	97.8974	0.747	0.0000	0.0000
2025/12/30	2044	07/05/2026	11.80 Call	Bond Future	17389.1900	17.3892	17963.0900	17.9631	3.300	0.0000	0.0000
2025/12/30	2044	07/05/2026	11.80 Put	Bond Future	22.2500	0.0223	17.4200	0.0174	21.708	0.0000	0.0000
2025/12/30	2044	06/08/2026		Bond Future	9.4059	94.7064	9.3338	95.2961	0.767	0.0000	0.0000
2025/12/30	2044	06/08/2026	12.42 Call	Bond Future	20415.3000	20.4153	20998.5400	20.9985	2.857	0.0000	0.0000
2025/12/30	2044	06/08/2026	12.42 Put	Bond Future	38.4300	0.0384	32.0300	0.0320	16.654	0.0000	0.0000
2025/12/30	2044	05/11/2026		Bond Future	9.4683	96.3562	9.3938	96.9569	0.786	0.0000	0.0000
2025/12/30	2044	05/11/2026	11.34 Call	Bond Future	13894.2000	13.8942	14439.3200	14.4393	3.923	0.0000	0.0000
2025/12/30	2044	05/11/2026	11.34 Put	Bond Future	511.0200	0.5110	455.4700	0.4555	10.870	0.0000	0.0000
2025/12/30	2044	04/02/2027		Bond Future	9.5390	93.6422	9.4620	94.2542	0.807	0.0000	0.0000
2025/12/30	2044	04/02/2027	10.18 Call	Bond Future	6724.6400	6.7246	7163.7100	7.1637	6.529	0.0000	0.0000
2025/12/30	2044	04/02/2027	10.18 Put	Bond Future	1851.3500	1.8514	1678.3600	1.6784	9.344	0.0000	0.0000
2025/12/30	2046	05/02/2026		Bond Future	141.1677	141.1677	141.1469	141.1469	0.015	0.0000	0.0000
2025/12/30	2046	05/02/2026	121.65 Call	Bond Future	19517.7400	19.5177	19496.9400	19.4969	0.107	0.0000	0.0000
2025/12/30	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2046	07/05/2026		Bond Future	141.4501	141.4501	141.4286	141.4286	0.015	0.0000	0.0000
2025/12/30	2046	07/05/2026	124.95 Call	Bond Future	16500.1000	16.5001	16478.5900	16.4786	0.130	0.0000	0.0000
2025/12/30	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2046	06/08/2026		Bond Future	144.0613	144.0613	144.0400	144.0400	0.015	0.0000	0.0000
2025/12/30	2046	06/08/2026	122.38 Call	Bond Future	21681.2700	21.6813	21659.9600	21.6600	0.098	0.0000	0.0000
2025/12/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2046	05/11/2026		Bond Future	144.2852	144.2852	144.2640	144.2640	0.015	0.0000	0.0000
2025/12/30	2046	05/11/2026	125.48 Call	Bond Future	18805.2400	18.8052	18783.9800	18.7840	0.113	0.0000	0.0000
2025/12/30	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2046	04/02/2027		Bond Future	146.8183	146.8183	146.7979	146.7979	0.014	0.0000	0.0000
2025/12/30	2046	04/02/2027	131.09 Call	Bond Future	15728.3000	15.7283	15707.8900	15.7079	0.130	0.0000	0.0000
2025/12/30	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2050	05/02/2026		Bond Future	142.2100	142.2100	142.3113	142.3113	0.071	0.0000	0.0000
2025/12/30	2050	05/02/2026	122.82 Call	Bond Future	19389.9700	19.3900	19491.2600	19.4913	0.522	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	
2025/12/30	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2050	07/05/2026		Bond Future	144.7975	144.7975	144.9006	144.9006	0.071	0.0000	0.0000
2025/12/30	2050	07/05/2026	124.07 Call	Bond Future	20727.5200	20.7275	20830.5900	20.8306	0.497	0.0000	0.0000
2025/12/30	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2050	06/08/2026		Bond Future	145.0300	145.0300	145.1338	145.1338	0.072	0.0000	0.0000
2025/12/30	2050	06/08/2026	123.27 Call	Bond Future	21760.0000	21.7600	21863.7500	21.8638	0.477	0.0000	0.0000
2025/12/30	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2050	05/11/2026		Bond Future	147.5921	147.5921	147.6988	147.6988	0.072	0.0000	0.0000
2025/12/30	2050	05/11/2026	123.84 Call	Bond Future	23752.1100	23.7521	23858.7800	23.8588	0.449	0.0000	0.0000
2025/12/30	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	2050	04/02/2027		Bond Future	147.7068	147.7068	147.8166	147.8166	0.074	0.0000	0.0000
2025/12/30	2050	04/02/2027	132.39 Call	Bond Future	15316.7900	15.3168	15426.6300	15.4266	0.717	0.0000	0.0000
2025/12/30	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	AL37	05/02/2026		Index Future	1264.9510	1264.9510	1267.7850	1267.7850	0.224	0.0000	0.0000
2025/12/30	AL37	07/05/2026		Index Future	1287.6570	1287.6570	1290.5410	1290.5410	0.224	0.0000	0.0000
2025/12/30	AL37	06/08/2026		Index Future	1310.8710	1310.8710	1313.8090	1313.8090	0.224	0.0000	0.0000
2025/12/30	AL37	05/11/2026		Index Future	1334.0030	1334.0030	1336.9950	1336.9950	0.224	0.0000	0.0000
2025/12/30	AL37	04/02/2027		Index Future	1357.1560	1357.1560	1360.2040	1360.2040	0.225	0.0000	0.0000
2025/12/30	AL7T	05/02/2026		Index Future	1627.3640	1627.3640	1635.4790	1635.4790	0.499	0.0000	0.0000
2025/12/30	AL7T	07/05/2026		Index Future	1656.5740	1656.5740	1664.8350	1664.8350	0.499	0.0000	0.0000
2025/12/30	AL7T	06/08/2026		Index Future	1686.4400	1686.4400	1694.8520	1694.8520	0.499	0.0000	0.0000
2025/12/30	AL7T	05/11/2026		Index Future	1716.1990	1716.1990	1724.7630	1724.7630	0.499	0.0000	0.0000
2025/12/30	AL7T	04/02/2027		Index Future	1745.9850	1745.9850	1754.7030	1754.7030	0.499	0.0000	0.0000
2025/12/30	ALBI	05/02/2026		Index Future	1370.8790	1370.8790	1376.8860	1376.8860	0.438	0.0000	0.0000
2025/12/30	ALBI	07/05/2026		Index Future	1395.4850	1395.4850	1401.6000	1401.6000	0.438	0.0000	0.0000
2025/12/30	ALBI	06/08/2026		Index Future	1420.6440	1420.6440	1426.8700	1426.8700	0.438	0.0000	0.0000
2025/12/30	ALBI	05/11/2026		Index Future	1445.7130	1445.7130	1452.0520	1452.0520	0.438	0.0000	0.0000
2025/12/30	ALBI	04/02/2027		Index Future	1470.8040	1470.8040	1477.2580	1477.2580	0.439	0.0000	0.0000
2025/12/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	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
2025/12/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/12/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/12/30	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/12/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/30	ES33	05/02/2026		Bond Future	8.8049	95.9392	8.7313	96.3233	0.836	0.0000	0.0000
2025/12/30	ES33	05/02/2026	11.49 Call	Bond Future	12743.7300	12.7437	13127.8400	13.1278	3.014	0.0000	0.0000
2025/12/30	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES33	07/05/2026		Bond Future	8.8689	93.8913	8.7920	94.2824	0.868	0.0000	0.0000
2025/12/30	ES33	07/05/2026	11.69 Call	Bond Future	13010.7600	13.0108	13401.8800	13.4019	3.006	0.0000	0.0000
2025/12/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES33	06/08/2026		Bond Future	8.9350	95.6244	8.8543	96.0231	0.903	0.0000	0.0000
2025/12/30	ES33	06/08/2026	12.02 Call	Bond Future	13755.7200	13.7557	14154.4200	14.1544	2.898	0.0000	0.0000
2025/12/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES33	05/11/2026		Bond Future	9.0163	93.5210	8.9315	93.9276	0.940	0.0000	0.0000
2025/12/30	ES33	05/11/2026	10.83 Call	Bond Future	8192.6200	8.1926	8599.2000	8.5992	4.963	0.0000	0.0000
2025/12/30	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES33	04/02/2027		Bond Future	9.1145	95.1608	9.0253	95.5753	0.979	0.0000	0.0000
2025/12/30	ES33	04/02/2027	9.70 Call	Bond Future	2664.1900	2.6642	3078.7600	3.0788	15.561	0.0000	0.0000
2025/12/30	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES42	05/02/2026		Bond Future	9.5081	94.2489	9.4401	94.7736	0.715	0.0000	0.0000
2025/12/30	ES42	05/02/2026	11.85 Call	Bond Future	15649.2200	15.6492	16173.8500	16.1739	3.352	0.0000	0.0000
2025/12/30	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES42	07/05/2026		Bond Future	9.5730	91.6994	9.5028	92.2335	0.734	0.0000	0.0000
2025/12/30	ES42	07/05/2026	12.20 Call	Bond Future	17057.9400	17.0579	17592.1100	17.5921	3.132	0.0000	0.0000
2025/12/30	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES42	06/08/2026		Bond Future	9.6382	93.3917	9.5656	93.9361	0.753	0.0000	0.0000
2025/12/30	ES42	06/08/2026	12.65 Call	Bond Future	18917.3500	18.9174	19461.7800	19.4618	2.878	0.0000	0.0000
2025/12/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES42	05/11/2026		Bond Future	9.7107	90.7772	9.6356	91.3320	0.773	0.0000	0.0000
2025/12/30	ES42	05/11/2026	11.66 Call	Bond Future	12812.4000	12.8124	13367.2200	13.3672	4.330	0.0000	0.0000
2025/12/30	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	ES42	04/02/2027		Bond Future	9.7915	92.3671	9.7138	92.9326	0.794	0.0000	0.0000
2025/12/30	ES42	04/02/2027	10.29 Call	Bond Future	3507.2200	3.5072	4072.6600	4.0727	16.122	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	
2025/12/30	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GOVI	05/02/2026		GOVI	1345.4040	1345.4040	1351.2730	1351.2730	0.436	0.0000	0.0000
2025/12/30	GOVI	05/02/2026	1,150. Call 00	GOVI	1954040.0000	195.4040	2012730.0000	201.2730	3.004	0.0000	0.0000
2025/12/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GOVI	07/05/2026		GOVI	1369.5530	1369.5530	1375.5280	1375.5280	0.436	0.0000	0.0000
2025/12/30	GOVI	07/05/2026	1,177. Call 00	GOVI	1925530.0000	192.5530	1985280.0000	198.5280	3.103	0.0000	0.0000
2025/12/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GOVI	06/08/2026		GOVI	1394.2440	1394.2440	1400.3280	1400.3280	0.436	0.0000	0.0000
2025/12/30	GOVI	06/08/2026	1,189. Call 00	GOVI	2052440.0000	205.2440	2113280.0000	211.3280	2.964	0.0000	0.0000
2025/12/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GOVI	05/11/2026		GOVI	1418.8470	1418.8470	1425.0420	1425.0420	0.437	0.0000	0.0000
2025/12/30	GOVI	05/11/2026	1,277. Call 00	GOVI	1418470.0000	141.8470	1480420.0000	148.0420	4.367	0.0000	0.0000
2025/12/30	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GOVI	04/02/2027		GOVI	1443.4720	1443.4720	1449.7790	1449.7790	0.437	0.0000	0.0000
2025/12/30	GOVI	04/02/2027	1,369. Call 00	GOVI	744720.0000	74.4720	807790.0000	80.7790	8.469	0.0000	0.0000
2025/12/30	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/30	I258	05/02/2026		Bond Future	127.9079	127.9079	128.1044	128.1044	0.154	0.0000	0.0000
2025/12/30	I258	05/02/2026	111.65 Call	Bond Future	16257.8600	16.2579	16454.3500	16.4544	1.209	0.0000	0.0000
2025/12/30	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	I258	07/05/2026		Bond Future	130.2352	130.2352	130.4353	130.4353	0.154	0.0000	0.0000
2025/12/30	I258	07/05/2026	113.73 Call	Bond Future	16505.5939	16.5056	16705.6333	16.7056	1.212	0.0000	0.0000
2025/12/30	I258	07/05/2026	113.73 Put	Bond Future	0.4339	0.0004	0.3533	0.0004	18.576	0.0000	0.0000
2025/12/30	I258	06/08/2026		Bond Future	129.7956	129.7956	129.9983	129.9983	0.156	0.0000	0.0000
2025/12/30	I258	06/08/2026	112.95 Call	Bond Future	16855.9892	16.8560	17057.6323	17.0576	1.196	0.0000	0.0000
2025/12/30	I258	06/08/2026	112.95 Put	Bond Future	10.4392	0.0104	9.3323	0.0093	10.604	0.0000	0.0000
2025/12/30	I258	05/11/2026		Bond Future	132.0876	132.0876	132.2950	132.2950	0.157	0.0000	0.0000
2025/12/30	I258	05/11/2026	114.95 Call	Bond Future	17176.6943	17.1767	17381.0917	17.3811	1.190	0.0000	0.0000
2025/12/30	I258	05/11/2026	114.95 Put	Bond Future	39.1143	0.0391	36.0517	0.0361	7.830	0.0000	0.0000
2025/12/30	I258	04/02/2027		Bond Future	131.5227	131.5227	131.7348	131.7348	0.161	0.0000	0.0000
2025/12/30	I258	04/02/2027	118.90 Call	Bond Future	12977.5336	12.9775	13171.5580	13.1716	1.495	0.0000	0.0000
2025/12/30	I258	04/02/2027	118.90 Put	Bond Future	354.8436	0.3548	336.7180	0.3367	5.108	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	
2025/12/30	IGOV	05/02/2026		Index Future	433.3990	433.3990	433.5490	433.5490	0.035	0.0000	0.0000
2025/12/30	IGOV	07/05/2026		Index Future	441.2840	441.2840	441.4380	441.4380	0.035	0.0000	0.0000
2025/12/30	IGOV	06/08/2026		Index Future	449.3440	449.3440	449.5010	449.5010	0.035	0.0000	0.0000
2025/12/30	IGOV	05/11/2026		Index Future	457.3760	457.3760	457.5370	457.5370	0.035	0.0000	0.0000
2025/12/30	IGOV	04/02/2027		Index Future	465.4150	465.4150	465.5800	465.5800	0.035	0.0000	0.0000
2025/12/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/30	R033	05/02/2026		Bond Future	7.9462	114.6577	7.8888	114.9874	0.722	0.0000	0.0000
2025/12/30	R033	05/02/2026	10.49 Call	Bond Future	13448.3300	13.4483	13777.8900	13.7779	2.451	0.0000	0.0000
2025/12/30	R033	05/02/2026	10.49 Put	Bond Future	0.4300	0.0004	0.2600	0.0003	39.535	0.0000	0.0000
2025/12/30	R033	07/05/2026		Bond Future	7.9801	111.6734	7.9199	112.0090	0.754	0.0000	0.0000
2025/12/30	R033	07/05/2026	10.38 Call	Bond Future	12462.2700	12.4623	12787.3500	12.7874	2.609	0.0000	0.0000
2025/12/30	R033	07/05/2026	10.38 Put	Bond Future	77.1500	0.0772	66.6200	0.0666	13.649	0.0000	0.0000
2025/12/30	R033	06/08/2026		Bond Future	8.0142	113.7078	7.9509	114.0499	0.791	0.0000	0.0000
2025/12/30	R033	06/08/2026	10.25 Call	Bond Future	11629.3900	11.6294	11939.4500	11.9395	2.666	0.0000	0.0000
2025/12/30	R033	06/08/2026	10.25 Put	Bond Future	375.8500	0.3759	343.8000	0.3438	8.527	0.0000	0.0000
2025/12/30	R033	05/11/2026		Bond Future	8.0598	110.6496	7.9930	110.9986	0.829	0.0000	0.0000
2025/12/30	R033	05/11/2026	9.33 Call	Bond Future	7389.9600	7.3900	7665.1400	7.6651	3.724	0.0000	0.0000
2025/12/30	R033	05/11/2026	9.33 Put	Bond Future	1017.2700	1.0173	943.4100	0.9434	7.261	0.0000	0.0000
2025/12/30	R033	04/02/2027		Bond Future	8.1179	112.5644	8.0473	112.9204	0.871	0.0000	0.0000
2025/12/30	R033	04/02/2027	8.65 Call	Bond Future	4822.8000	4.8228	5048.6800	5.0487	4.684	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	
2025/12/30	R033	04/02/2027	8.65 Put	Bond Future	2189.3800	2.1894	2059.2100	2.0592	5.946	0.0000	0.0000
2025/12/30	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	11.00 Call	Bond Future	15531.8300	15.5318	16065.9000	16.0659	3.439	0.0000	0.0000
2025/12/30	R035	05/02/2026	11.17 Call	Bond Future	16406.8000	16.4068	16940.8700	16.9409	3.255	0.0000	0.0000
2025/12/30	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.67 Call	Bond Future	13799.6000	13.7996	14333.6700	14.3337	3.870	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.17 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.17 Call	Bond Future	11087.6700	11.0877	11621.7000	11.6217	4.816	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.44 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.44 Call	Bond Future	12565.4000	12.5654	13099.4600	13.0995	4.250	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.94 Call	Bond Future	15220.2100	15.2202	15754.2800	15.7543	3.509	0.0000	0.0000
2025/12/30	R035	05/02/2026	12.44 Call	Bond Future	22588.3200	22.5883	23122.3900	23.1224	2.364	0.0000	0.0000
2025/12/30	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026		Bond Future	8.3106	107.5292	8.2276	108.0633	0.998	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.79 Call	Bond Future	14434.7100	14.4347	14968.7800	14.9688	3.700	0.0000	0.0000
2025/12/30	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.64 Call	Bond Future	8094.1400	8.0941	8627.6300	8.6276	6.591	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.64 Put	Bond Future	1.0000	0.0010	0.4200	0.0004	58.000	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.14 Call	Bond Future	5162.2600	5.1623	5689.8400	5.6898	10.220	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.14 Put	Bond Future	12.3000	0.0123	5.8100	0.0058	52.764	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.64 Put	Bond Future	153.6400	0.1536	85.6700	0.0857	44.240	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.64 Call	Bond Future	2240.2700	2.2403	2706.3700	2.7064	20.806	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.25 Call	Bond Future	5814.6300	5.8146	6344.8900	6.3449	9.119	0.0000	0.0000
2025/12/30	R035	05/02/2026	9.25 Put	Bond Future	7.0500	0.0071	3.2400	0.0032	54.043	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.85 Put	Bond Future	53.6400	0.0536	27.6200	0.0276	48.509	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.85 Call	Bond Future	3441.8500	3.4419	3949.9000	3.9499	14.761	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.45 Call	Bond Future	1272.6400	1.2726	1657.3900	1.6574	30.232	0.0000	0.0000
2025/12/30	R035	05/02/2026	8.45 Put	Bond Future	382.7200	0.3827	233.4000	0.2334	39.015	0.0000	0.0000
2025/12/30	R035	07/05/2026	8.29 Put	Bond Future	1529.0300	1.5290	1248.1200	1.2481	18.372	0.0000	0.0000
2025/12/30	R035	07/05/2026	8.29 Call	Bond Future	1143.5900	1.1436	1406.2600	1.4063	22.969	0.0000	0.0000
2025/12/30	R035	07/05/2026	8.79 Put	Bond Future	555.2200	0.5552	433.5400	0.4335	21.916	0.0000	0.0000
2025/12/30	R035	07/05/2026	8.79 Call	Bond Future	3261.9800	3.2620	3683.8800	3.6839	12.934	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.20 Call	Bond Future	5402.0100	5.4020	5887.3100	5.8873	8.984	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.20 Put	Bond Future	248.7000	0.2487	190.4200	0.1904	23.434	0.0000	0.0000
2025/12/30	R035	07/05/2026		Bond Future	8.3513	104.9580	8.2650	105.5015	1.033	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.86 Call	Bond Future	14305.3000	14.3053	14846.7100	14.8467	3.785	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
2025/12/30	R035	07/05/2026	10.86 Put	Bond Future	7.6200	0.0076	5.4500	0.0055	28.478	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.66 Call	Bond Future	13271.6300	13.2716	13811.3200	13.8113	4.066	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.66 Put	Bond Future	14.4400	0.0144	10.5500	0.0106	26.939	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.16 Call	Bond Future	10626.3600	10.6264	11159.3200	11.1593	5.015	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.16 Put	Bond Future	41.7400	0.0417	31.1200	0.0311	25.443	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.66 Put	Bond Future	104.1400	0.1041	78.5700	0.0786	24.553	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.66 Call	Bond Future	7910.6200	7.9106	8428.6300	8.4286	6.548	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.71 Call	Bond Future	13531.1700	13.5312	14071.3700	14.0714	3.992	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.71 Put	Bond Future	12.3500	0.0124	8.9700	0.0090	27.368	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.21 Call	Bond Future	10894.8000	10.8948	11428.6300	11.4286	4.900	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.21 Put	Bond Future	38.2500	0.0383	28.5000	0.0285	25.490	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.71 Put	Bond Future	94.7300	0.0947	71.3600	0.0714	24.670	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.71 Call	Bond Future	8183.9100	8.1839	8704.1200	8.7041	6.356	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.64 Call	Bond Future	13167.6300	13.1676	13707.0900	13.7071	4.097	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.64 Put	Bond Future	15.3700	0.0154	11.2500	0.0113	26.805	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.14 Call	Bond Future	10518.7800	10.5188	11051.3700	11.0514	5.063	0.0000	0.0000
2025/12/30	R035	07/05/2026	10.14 Put	Bond Future	43.2300	0.0432	32.2400	0.0322	25.422	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.64 Put	Bond Future	108.2200	0.1082	81.7000	0.0817	24.506	0.0000	0.0000
2025/12/30	R035	07/05/2026	9.64 Call	Bond Future	7801.3100	7.8013	8318.3700	8.3184	6.628	0.0000	0.0000
2025/12/30	R035	06/08/2026	10.22 Call	Bond Future	10606.7100	10.6067	11132.3200	11.1323	4.955	0.0000	0.0000
2025/12/30	R035	06/08/2026	10.22 Put	Bond Future	156.6300	0.1566	128.3700	0.1284	18.043	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.72 Call	Bond Future	8029.4100	8.0294	8531.3100	8.5313	6.251	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.72 Put	Bond Future	296.2200	0.2962	244.2500	0.2443	17.544	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.22 Put	Bond Future	574.8700	0.5749	478.2000	0.4782	16.816	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.22 Call	Bond Future	5485.8600	5.4859	5943.0600	5.9431	8.334	0.0000	0.0000
2025/12/30	R035	06/08/2026	10.13 Call	Bond Future	10143.5800	10.1436	10666.0000	10.6660	5.150	0.0000	0.0000
2025/12/30	R035	06/08/2026	10.13 Put	Bond Future	174.9700	0.1750	143.5200	0.1435	17.975	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.63 Call	Bond Future	7567.0200	7.5670	8062.7300	8.0627	6.551	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.63 Put	Bond Future	333.9200	0.3339	275.7600	0.2758	17.417	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.13 Put	Bond Future	649.1500	0.6492	541.0400	0.5410	16.654	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.13 Call	Bond Future	5040.6200	5.0406	5486.3800	5.4864	8.843	0.0000	0.0000
2025/12/30	R035	06/08/2026		Bond Future	8.3931	106.8702	8.3030	107.4241	1.073	0.0000	0.0000
2025/12/30	R035	06/08/2026	11.06 Call	Bond Future	14822.7800	14.8228	15369.7000	15.3697	3.690	0.0000	0.0000
2025/12/30	R035	06/08/2026	11.06 Put	Bond Future	33.3400	0.0333	26.3900	0.0264	20.846	0.0000	0.0000
2025/12/30	R035	06/08/2026	8.29 Put	Bond Future	2101.9100	2.1019	1807.7300	1.8077	13.996	0.0000	0.0000
2025/12/30	R035	06/08/2026	8.29 Call	Bond Future	1467.6400	1.4676	1727.3300	1.7273	17.694	0.0000	0.0000
2025/12/30	R035	06/08/2026	8.79 Put	Bond Future	1034.1200	1.0341	869.6800	0.8697	15.901	0.0000	0.0000
2025/12/30	R035	06/08/2026	8.79 Call	Bond Future	3430.3100	3.4303	3819.7400	3.8197	11.353	0.0000	0.0000
2025/12/30	R035	06/08/2026	9.39 Call	Bond Future	6341.5700	6.3416	6817.0700	6.8171	7.498	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
2025/12/30	R035	06/08/2026	9.39 Put	Bond Future	458.9300	0.4589	380.5600	0.3806	17.077	0.0000
2025/12/30	R035	06/08/2026	9.71 Call	Bond Future	7978.0100	7.9780	8479.2500	8.4793	6.283	0.0000
2025/12/30	R035	06/08/2026	9.71 Put	Bond Future	300.2200	0.3002	247.5900	0.2476	17.530	0.0000
2025/12/30	R035	06/08/2026	9.21 Call	Bond Future	5436.1400	5.4361	5892.1300	5.8921	8.388	0.0000
2025/12/30	R035	06/08/2026	9.21 Put	Bond Future	582.6900	0.5827	484.8100	0.4848	16.798	0.0000
2025/12/30	R035	06/08/2026	8.71 Put	Bond Future	1156.3900	1.1564	975.1300	0.9751	15.675	0.0000
2025/12/30	R035	06/08/2026	8.71 Call	Bond Future	3075.4900	3.0755	3448.1000	3.4481	12.115	0.0000
2025/12/30	R035	05/11/2026	9.80 Call	Bond Future	8168.2300	8.1682	8662.7600	8.6628	6.054	0.0000
2025/12/30	R035	05/11/2026	9.80 Put	Bond Future	475.8600	0.4759	406.0200	0.4060	14.677	0.0000
2025/12/30	R035	05/11/2026	9.30 Call	Bond Future	5765.0700	5.7651	6213.1600	6.2132	7.772	0.0000
2025/12/30	R035	05/11/2026	9.30 Put	Bond Future	826.4400	0.8264	710.1600	0.7102	14.070	0.0000
2025/12/30	R035	05/11/2026	8.80 Put	Bond Future	1450.2200	1.4502	1258.4500	1.2585	13.224	0.0000
2025/12/30	R035	05/11/2026	8.80 Call	Bond Future	3530.5300	3.5305	3903.1300	3.9031	10.554	0.0000
2025/12/30	R035	05/11/2026		Bond Future	8.4475	104.2337	8.3535	104.7980	1.113	0.0000
2025/12/30	R035	05/11/2026	10.03 Call	Bond Future	9296.0200	9.2960	9805.1400	9.8051	5.477	0.0000
2025/12/30	R035	05/11/2026	10.03 Put	Bond Future	370.8600	0.3709	315.6100	0.3156	14.898	0.0000
2025/12/30	R035	04/02/2027		Bond Future	8.5136	106.0385	8.4152	106.6136	1.156	0.0000
2025/12/30	R035	04/02/2027	9.02 Call	Bond Future	4293.0600	4.2931	4691.8700	4.6919	9.290	0.0000
2025/12/30	R035	04/02/2027	9.02 Put	Bond Future	1399.4900	1.3995	1223.1600	1.2232	12.600	0.0000
2025/12/30	R038	05/02/2026		Bond Future	8.8199	119.0757	8.7419	119.7123	0.885	0.0000
2025/12/30	R038	05/02/2026	11.44 Call	Bond Future	18790.4400	18.7904	19427.0500	19.4271	3.388	0.0000
2025/12/30	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R038	07/05/2026		Bond Future	8.8756	115.7294	8.7946	116.3775	0.912	0.0000
2025/12/30	R038	07/05/2026	11.40 Call	Bond Future	17892.0900	17.8921	18537.0200	18.5370	3.605	0.0000
2025/12/30	R038	07/05/2026	11.40 Put	Bond Future	11.9000	0.0119	8.7800	0.0088	26.218	0.0000
2025/12/30	R038	06/08/2026		Bond Future	8.9324	117.8377	8.8483	118.4980	0.941	0.0000
2025/12/30	R038	06/08/2026	11.77 Call	Bond Future	19521.6900	19.5217	20174.1100	20.1741	3.342	0.0000
2025/12/30	R038	06/08/2026	11.77 Put	Bond Future	40.8600	0.0409	33.0300	0.0330	19.163	0.0000
2025/12/30	R038	05/11/2026		Bond Future	8.9976	114.4104	8.9103	115.0831	0.971	0.0000
2025/12/30	R038	05/11/2026	10.72 Call	Bond Future	12596.6500	12.5967	13213.4300	13.2134	4.896	0.0000
2025/12/30	R038	05/11/2026	10.72 Put	Bond Future	392.1600	0.3922	336.2200	0.3362	14.265	0.0000
2025/12/30	R038	04/02/2027		Bond Future	9.0727	116.3900	8.9818	117.0754	1.002	0.0000
2025/12/30	R038	04/02/2027	9.60 Call	Bond Future	5869.2400	5.8692	6340.0200	6.3400	8.021	0.0000
2025/12/30	R038	04/02/2027	9.60 Put	Bond Future	2004.6400	2.0046	1789.9500	1.7900	10.710	0.0000
2025/12/30	R053	05/02/2026		Bond Future	9.0709	129.8437	9.0136	130.5455	0.631	0.0000
2025/12/30	R053	05/02/2026	11.49 Call	Bond Future	24509.9800	24.5100	25211.7300	25.2117	2.863	0.0000
2025/12/30	R053	05/02/2026	11.49 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/12/30	R053	07/05/2026		Bond Future	9.1173	126.3137	9.0584	127.0281	0.646	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	
2025/12/30	R053	07/05/2026	11.69 Call	Bond Future	25560.4000	25.5604	26270.4300	26.2704	2.778	0.0000	0.0000
2025/12/30	R053	07/05/2026	11.69 Put	Bond Future	21.8800	0.0219	17.4800	0.0175	20.110	0.0000	0.0000
2025/12/30	R053	06/08/2026		Bond Future	9.1641	128.6149	9.1035	129.3427	0.662	0.0000	0.0000
2025/12/30	R053	06/08/2026	12.28 Call	Bond Future	29549.5400	29.5495	30270.4500	30.2705	2.440	0.0000	0.0000
2025/12/30	R053	06/08/2026	12.28 Put	Bond Future	45.9600	0.0460	39.0500	0.0391	15.035	0.0000	0.0000
2025/12/30	R053	05/11/2026		Bond Future	9.2163	124.9974	9.1538	125.7389	0.678	0.0000	0.0000
2025/12/30	R053	05/11/2026	11.21 Call	Bond Future	20856.3800	20.8564	21537.0500	21.5371	3.264	0.0000	0.0000
2025/12/30	R053	05/11/2026	11.21 Put	Bond Future	634.7200	0.6347	573.8400	0.5738	9.592	0.0000	0.0000
2025/12/30	R053	04/02/2027		Bond Future	9.2747	127.1602	9.2103	127.9158	0.695	0.0000	0.0000
2025/12/30	R053	04/02/2027	9.99 Call	Bond Future	10292.7900	10.2928	10849.7300	10.8497	5.411	0.0000	0.0000
2025/12/30	R053	04/02/2027	9.99 Put	Bond Future	2405.8300	2.4058	2207.2000	2.2072	8.256	0.0000	0.0000
2025/12/30	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/30	R186	05/02/2026	8.43 Call	Bond Future	50.8500	0.0509	50.1700	0.0502	1.337	0.0000	0.0000
2025/12/30	R186	05/02/2026	8.43 Put	Bond Future	50.8500	0.0509	50.1700	0.0502	1.337	0.0000	0.0000
2025/12/30	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/30	R186	07/05/2026	8.69 Call	Bond Future	93.7500	0.0938	93.3900	0.0934	0.384	0.0000	0.0000
2025/12/30	R186	07/05/2026	8.69 Put	Bond Future	93.7500	0.0938	93.3900	0.0934	0.384	0.0000	0.0000
2025/12/30	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/30	R186	06/08/2026	8.57 Call	Bond Future	83.4900	0.0835	83.3000	0.0833	0.228	0.0000	0.0000
2025/12/30	R186	06/08/2026	8.57 Put	Bond Future	83.4900	0.0835	83.3000	0.0833	0.228	0.0000	0.0000
2025/12/30	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/30	R186	05/11/2026	8.12 Call	Bond Future	49.1600	0.0492	49.0800	0.0491	0.163	0.0000	0.0000
2025/12/30	R186	05/11/2026	8.12 Put	Bond Future	49.1600	0.0492	49.0800	0.0491	0.163	0.0000	0.0000
2025/12/30	R202	05/02/2026		Bond Future	293.6602	293.6602	293.6173	293.6173	0.015	0.0000	0.0000
2025/12/30	R202	05/02/2026	277.82 Call	Bond Future	15840.2200	15.8402	15797.2700	15.7973	0.271	0.0000	0.0000
2025/12/30	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R202	07/05/2026		Bond Future	299.0032	299.0032	298.9595	298.9595	0.015	0.0000	0.0000
2025/12/30	R202	07/05/2026	277.55 Call	Bond Future	21453.2000	21.4532	21409.5400	21.4095	0.204	0.0000	0.0000
2025/12/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R202	06/08/2026		Bond Future	299.1275	299.1275	299.0804	299.0804	0.016	0.0000	0.0000
2025/12/30	R202	06/08/2026	278.86 Call	Bond Future	20267.5200	20.2675	20220.3800	20.2204	0.233	0.0000	0.0000
2025/12/30	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R202	05/11/2026		Bond Future	304.4121	304.4121	304.3667	304.3667	0.015	0.0000	0.0000
2025/12/30	R202	05/11/2026	280.46 Call	Bond Future	23952.1300	23.9521	23906.7200	23.9067	0.190	0.0000	0.0000
2025/12/30	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R202	04/02/2027		Bond Future	304.2790	304.2790	304.2344	304.2344	0.015	0.0000	0.0000
2025/12/30	R202	04/02/2027	294.73 Call	Bond Future	9548.9800	9.5490	9504.4100	9.5044	0.467	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
2025/12/30	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/30	R209	05/02/2026		Bond Future	8.4948	87.2179	8.4222	87.6575	0.854	0.0000
2025/12/30	R209	05/02/2026	10.93 Call	Bond Future	13206.0400	13.2060	13645.6900	13.6457	3.329	0.0000
2025/12/30	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R209	07/05/2026		Bond Future	8.5383	85.6325	8.4631	86.0800	0.880	0.0000
2025/12/30	R209	07/05/2026	11.07 Call	Bond Future	13470.2900	13.4703	13915.8600	13.9159	3.308	0.0000
2025/12/30	R209	07/05/2026	11.07 Put	Bond Future	7.6600	0.0077	5.7300	0.0057	25.196	0.0000
2025/12/30	R209	06/08/2026		Bond Future	8.5826	87.1926	8.5046	87.6486	0.909	0.0000
2025/12/30	R209	06/08/2026	11.39 Call	Bond Future	14552.9300	14.5529	15003.9700	15.0040	3.099	0.0000
2025/12/30	R209	06/08/2026	11.39 Put	Bond Future	26.8400	0.0268	21.9000	0.0219	18.405	0.0000
2025/12/30	R209	05/11/2026		Bond Future	8.6350	85.5626	8.5540	86.0272	0.938	0.0000
2025/12/30	R209	05/11/2026	10.32 Call	Bond Future	9309.0800	9.3091	9730.9400	9.7309	4.532	0.0000
2025/12/30	R209	05/11/2026	10.32 Put	Bond Future	333.5500	0.3336	290.8600	0.2909	12.799	0.0000
2025/12/30	R209	04/02/2027		Bond Future	8.6967	87.0440	8.6124	87.5175	0.969	0.0000
2025/12/30	R209	04/02/2027	9.28 Call	Bond Future	4554.9700	4.5550	4887.9600	4.8880	7.310	0.0000
2025/12/30	R209	04/02/2027	9.28 Put	Bond Future	1366.0000	1.3660	1225.5300	1.2255	10.283	0.0000
2025/12/30	R210	05/02/2026		Bond Future	258.2211	258.2211	258.1022	258.1022	0.046	0.0000
2025/12/30	R210	05/02/2026	253.10 Call	Bond Future	5121.0900	5.1211	5002.1600	5.0022	2.322	0.0000
2025/12/30	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R210	07/05/2026		Bond Future	259.4538	259.4538	259.3322	259.3322	0.047	0.0000
2025/12/30	R210	07/05/2026	255.40 Call	Bond Future	4053.8300	4.0538	3932.1500	3.9322	3.002	0.0000
2025/12/30	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R210	06/08/2026		Bond Future	264.2434	264.2434	264.1204	264.1204	0.047	0.0000
2025/12/30	R210	06/08/2026	259.84 Call	Bond Future	4403.3600	4.4034	4280.4400	4.2804	2.792	0.0000
2025/12/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R210	05/11/2026		Bond Future	265.3933	265.3933	265.2693	265.2693	0.047	0.0000
2025/12/30	R210	05/11/2026	253.33 Call	Bond Future	12063.3200	12.0633	11939.2700	11.9393	1.028	0.0000
2025/12/30	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R210	04/02/2027		Bond Future	270.0534	270.0534	269.9296	269.9296	0.046	0.0000
2025/12/30	R210	04/02/2027	266.03 Call	Bond Future	4023.4000	4.0234	3899.5500	3.8996	3.078	0.0000
2025/12/30	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R213	05/02/2026		Bond Future	7.6178	100.5958	7.5605	100.8292	0.753	0.0000
2025/12/30	R213	05/02/2026	9.89 Call	Bond Future	8725.5600	8.7256	8958.9800	8.9590	2.675	0.0000
2025/12/30	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/30	R213	07/05/2026		Bond Future	7.6373	98.8510	7.5764	99.0886	0.797	0.0000
2025/12/30	R213	07/05/2026	9.80 Call	Bond Future	8018.1000	8.0181	8253.2600	8.2533	2.933	0.0000
2025/12/30	R213	07/05/2026	9.80 Put	Bond Future	11.8500	0.0119	9.4400	0.0094	20.338	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
2025/12/30	R213	06/08/2026		Bond Future	7.6557	100.6521	7.5908	100.8943	0.848	0.0000
2025/12/30	R213	06/08/2026	9.69 Call	Bond Future	7301.7900	7.3018	7534.7000	7.5347	3.190	0.0000
2025/12/30	R213	06/08/2026	9.69 Put	Bond Future	65.8700	0.0659	56.5200	0.0565	14.195	0.0000
2025/12/30	R213	05/11/2026		Bond Future	7.6931	98.8580	7.6236	99.1052	0.903	0.0000
2025/12/30	R213	05/11/2026	8.75 Call	Bond Future	4051.5200	4.0515	4256.3700	4.2564	5.056	0.0000
2025/12/30	R213	05/11/2026	8.75 Put	Bond Future	382.9000	0.3829	340.4900	0.3405	11.076	0.0000
2025/12/30	R213	04/02/2027		Bond Future	7.7469	100.5704	7.6721	100.8228	0.966	0.0000
2025/12/30	R213	04/02/2027	8.14 Call	Bond Future	2189.2300	2.1892	2354.6500	2.3547	7.556	0.0000
2025/12/30	R213	04/02/2027	8.14 Put	Bond Future	875.7400	0.8757	788.7100	0.7887	9.938	0.0000
2025/12/30	R214	05/02/2026		Bond Future	9.1145	81.7362	9.0468	82.2025	0.743	0.0000
2025/12/30	R214	05/02/2026	11.26 Call	Bond Future	12961.1400	12.9611	13427.3700	13.4274	3.597	0.0000
2025/12/30	R214	05/02/2026	11.26 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000
2025/12/30	R214	07/05/2026		Bond Future	9.1658	79.9065	9.0961	80.3812	0.761	0.0000
2025/12/30	R214	07/05/2026	11.53 Call	Bond Future	13983.0600	13.9831	14453.3600	14.4534	3.363	0.0000
2025/12/30	R214	07/05/2026	11.53 Put	Bond Future	19.9800	0.0200	15.6600	0.0157	21.622	0.0000
2025/12/30	R214	06/08/2026		Bond Future	9.2186	81.3624	9.1467	81.8459	0.780	0.0000
2025/12/30	R214	06/08/2026	11.97 Call	Bond Future	15784.1000	15.7841	16259.9600	16.2600	3.015	0.0000
2025/12/30	R214	06/08/2026	11.97 Put	Bond Future	47.4900	0.0475	39.8600	0.0399	16.067	0.0000
2025/12/30	R214	05/11/2026		Bond Future	9.2799	79.4853	9.2057	79.9779	0.800	0.0000
2025/12/30	R214	05/11/2026	10.97 Call	Bond Future	10547.9300	10.5479	10993.0300	10.9930	4.220	0.0000
2025/12/30	R214	05/11/2026	10.97 Put	Bond Future	413.7000	0.4137	366.2000	0.3662	11.482	0.0000
2025/12/30	R214	04/02/2027		Bond Future	9.3498	80.8617	9.2731	81.3636	0.821	0.0000
2025/12/30	R214	04/02/2027	9.90 Call	Bond Future	5132.4000	5.1324	5480.9700	5.4810	6.792	0.0000
2025/12/30	R214	04/02/2027	9.90 Put	Bond Future	1662.1400	1.6621	1508.8200	1.5088	9.224	0.0000
2025/12/30	R248	05/02/2026	9.50 Put	Bond Future	393.1800	0.3932	256.5600	0.2566	34.747	0.0000
2025/12/30	R248	05/02/2026	9.50 Call	Bond Future	2606.1100	2.6061	3126.8300	3.1268	19.981	0.0000
2025/12/30	R248	05/02/2026	10.00 Put	Bond Future	44.5500	0.0446	25.3600	0.0254	43.075	0.0000
2025/12/30	R248	05/02/2026	10.00 Call	Bond Future	6429.4100	6.4294	7067.5600	7.0676	9.925	0.0000
2025/12/30	R248	05/02/2026	10.48 Call	Bond Future	10116.4100	10.1164	10771.0300	10.7710	6.471	0.0000
2025/12/30	R248	05/02/2026	10.48 Put	Bond Future	5.6600	0.0057	2.9400	0.0029	48.057	0.0000
2025/12/30	R248	05/02/2026		Bond Future	9.2492	99.2689	9.1765	99.9262	0.786	0.0000
2025/12/30	R248	05/02/2026	11.46 Call	Bond Future	16961.4000	16.9614	17618.7000	17.6187	3.875	0.0000
2025/12/30	R248	05/02/2026	11.46 Put	Bond Future	0.0700	0.0001	0.0300	0.0000	57.143	0.0000
2025/12/30	R248	05/02/2026	9.65 Put	Bond Future	206.3300	0.2063	128.4100	0.1284	37.765	0.0000
2025/12/30	R248	05/02/2026	9.65 Call	Bond Future	3703.5700	3.7036	4282.9900	4.2830	15.645	0.0000
2025/12/30	R248	05/02/2026	8.90 Put	Bond Future	3332.7700	3.3328	2748.5300	2.7485	17.530	0.0000
2025/12/30	R248	05/02/2026	8.90 Call	Bond Future	108.5900	0.1086	181.6900	0.1817	67.317	0.0000
2025/12/30	R248	05/02/2026	9.40 Put	Bond Future	597.2900	0.5973	403.7500	0.4038	32.403	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	
2025/12/30	R248	05/02/2026	9.40 Call	Bond Future	1937.8500	1.9379	2401.6500	2.4017	23.934	0.0000	0.0000
2025/12/30	R248	05/02/2026	9.90 Call	Bond Future	5644.0000	5.6440	6272.5400	6.2725	11.136	0.0000	0.0000
2025/12/30	R248	05/02/2026	9.90 Put	Bond Future	68.9600	0.0690	40.1600	0.0402	41.763	0.0000	0.0000
2025/12/30	R248	07/05/2026		Bond Future	9.3000	96.6127	9.2252	97.2819	0.804	0.0000	0.0000
2025/12/30	R248	07/05/2026	11.72 Call	Bond Future	18158.7400	18.1587	18821.8800	18.8219	3.652	0.0000	0.0000
2025/12/30	R248	07/05/2026	11.72 Put	Bond Future	26.3500	0.0264	20.3300	0.0203	22.846	0.0000	0.0000
2025/12/30	R248	06/08/2026		Bond Future	9.3522	98.3729	9.2751	99.0546	0.824	0.0000	0.0000
2025/12/30	R248	06/08/2026	12.37 Call	Bond Future	21567.0000	21.5670	22241.0500	22.2411	3.125	0.0000	0.0000
2025/12/30	R248	06/08/2026	12.37 Put	Bond Future	43.3000	0.0433	35.6500	0.0357	17.667	0.0000	0.0000
2025/12/30	R248	05/11/2026		Bond Future	9.4118	95.6515	9.3324	96.3458	0.844	0.0000	0.0000
2025/12/30	R248	05/11/2026	11.31 Call	Bond Future	14937.3500	14.9374	15571.4200	15.5714	4.245	0.0000	0.0000
2025/12/30	R248	05/11/2026	11.31 Put	Bond Future	510.6400	0.5106	450.3500	0.4504	11.807	0.0000	0.0000
2025/12/30	R248	04/02/2027		Bond Future	9.4793	97.3074	9.3973	98.0147	0.865	0.0000	0.0000
2025/12/30	R248	04/02/2027	10.11 Call	Bond Future	7293.4400	7.2934	7796.7700	7.7968	6.901	0.0000	0.0000
2025/12/30	R248	04/02/2027	10.11 Put	Bond Future	2126.2400	2.1262	1922.2800	1.9223	9.593	0.0000	0.0000
2025/12/30	R2R9	05/02/2026		Bond Future	8.9757	110.4442	8.9027	111.0297	0.813	0.0000	0.0000
2025/12/30	R2R9	05/02/2026	102.99 Call	Bond Future	97453.6200	97.4536	98039.1800	98.0392	0.601	0.0000	0.0000
2025/12/30	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R2R9	07/05/2026		Bond Future	9.0332	107.4482	8.9576	108.0442	0.836	0.0000	0.0000
2025/12/30	R2R9	07/05/2026	99.91 Call	Bond Future	96598.5000	96.5985	97194.5400	97.1945	0.617	0.0000	0.0000
2025/12/30	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R2R9	06/08/2026		Bond Future	9.0920	109.4056	9.0137	110.0129	0.861	0.0000	0.0000
2025/12/30	R2R9	06/08/2026	101.74 Call	Bond Future	96286.1200	96.2861	96893.4300	96.8934	0.631	0.0000	0.0000
2025/12/30	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R2R9	05/11/2026		Bond Future	9.1586	106.3354	9.0774	106.9542	0.887	0.0000	0.0000
2025/12/30	R2R9	05/11/2026	98.56 Call	Bond Future	95365.2900	95.3653	95984.0900	95.9841	0.649	0.0000	0.0000
2025/12/30	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R2R9	04/02/2027		Bond Future	9.2346	108.1753	9.1502	108.8058	0.914	0.0000	0.0000
2025/12/30	R2R9	04/02/2027	9.89 Call	Bond Future	6128.0900	6.1281	6594.5800	6.5946	7.612	0.0000	0.0000
2025/12/30	R2R9	04/02/2027	9.89 Put	Bond Future	1405.3500	1.4054	1241.3000	1.2413	11.673	0.0000	0.0000
2025/12/30	R4R2	05/02/2026		Bond Future	9.1964	111.4080	9.1234	112.0531	0.793	0.0000	0.0000
2025/12/30	R4R2	05/02/2026	103.43 Call	Bond Future	98132.7700	98.1328	98777.8900	98.7779	0.657	0.0000	0.0000
2025/12/30	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R4R2	07/05/2026		Bond Future	9.2556	108.3033	9.1803	108.9599	0.814	0.0000	0.0000
2025/12/30	R4R2	07/05/2026	100.23 Call	Bond Future	97214.1500	97.2142	97870.8300	97.8708	0.675	0.0000	0.0000
2025/12/30	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R4R2	06/08/2026		Bond Future	9.3160	110.2763	9.2381	110.9454	0.836	0.0000	0.0000
2025/12/30	R4R2	06/08/2026	102.06 Call	Bond Future	96859.0600	96.8591	97528.0800	97.5281	0.691	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
2025/12/30	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R4R2	05/11/2026		Bond Future	9.3835	107.0952	9.3029	107.7768	0.859	0.0000	0.0000
2025/12/30	R4R2	05/11/2026	98.76 Call	Bond Future	95872.5900	95.8726	96554.1800	96.5542	0.711	0.0000	0.0000
2025/12/30	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	R4R2	04/02/2027		Bond Future	9.4594	108.9482	9.3759	109.6426	0.883	0.0000	0.0000
2025/12/30	R4R2	04/02/2027	10.13 Call	Bond Future	6880.6500	6.8807	7397.2200	7.3972	7.508	0.0000	0.0000
2025/12/30	R4R2	04/02/2027	10.13 Put	Bond Future	1540.8500	1.5409	1363.0400	1.3630	11.540	0.0000	0.0000
2025/12/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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