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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2025 TO 31/12/2025

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
2025/12/31	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	2029	05/02/2026		Bond Future	144.8459	144.8459	144.8386	144.8386	0.005	0.0000
2025/12/31	2029	05/02/2026	140.11 Call	Bond Future	4735.8800	4.7359	4728.5700	4.7286	0.154	0.0000
2025/12/31	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2029	07/05/2026		Bond Future	146.0262	146.0262	146.0188	146.0188	0.005	0.0000
2025/12/31	2029	07/05/2026	141.82 Call	Bond Future	4206.2000	4.2062	4198.7700	4.1988	0.177	0.0000
2025/12/31	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/12/31	2029	06/08/2026		Bond Future	148.7225	148.7225	148.7151	0.005	0.0000	0.0000
2025/12/31	2029	06/08/2026	144.10 Call	Bond Future	4622.4500	4.6225	4615.0800	0.159	0.0000	0.0000
2025/12/31	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2029	05/11/2026		Bond Future	149.8739	149.8739	149.8669	0.005	0.0000	0.0000
2025/12/31	2029	05/11/2026	147.56 Call	Bond Future	2313.8900	2.3139	2306.8600	0.304	0.0000	0.0000
2025/12/31	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2029	04/02/2027		Bond Future	152.5075	152.5075	152.5007	0.004	0.0000	0.0000
2025/12/31	2029	04/02/2027	149.72 Call	Bond Future	2787.4600	2.7875	2780.7200	0.242	0.0000	0.0000
2025/12/31	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2030	05/02/2026		Bond Future	7.3648	102.3710	7.3390	0.351	0.0000	0.0000
2025/12/31	2030	05/02/2026	9.49 Call	Bond Future	6992.1400	6.9921	7080.9700	1.270	0.0000	0.0000
2025/12/31	2030	05/02/2026	9.49 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2030	07/05/2026		Bond Future	7.3773	104.2085	7.3495	0.377	0.0000	0.0000
2025/12/31	2030	07/05/2026	9.39 Call	Bond Future	6291.6900	6.2917	6380.8200	1.417	0.0000	0.0000
2025/12/31	2030	07/05/2026	9.39 Put	Bond Future	10.6900	0.0107	9.4500	11.600	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.21 Put	Bond Future	925.6700	0.9257	866.9600	6.342	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.21 Call	Bond Future	380.9800	0.3810	412.6400	8.310	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.71 Put	Bond Future	320.7700	0.3208	294.0600	8.327	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.71 Call	Bond Future	1393.0600	1.3931	1456.7200	4.570	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.92 Call	Bond Future	1948.1200	1.9481	2020.1400	3.697	0.0000	0.0000
2025/12/31	2030	07/05/2026	7.92 Put	Bond Future	206.0300	0.2060	187.6800	8.906	0.0000	0.0000
2025/12/31	2030	06/08/2026	7.21 Put	Bond Future	1101.3100	1.1013	1044.7600	5.135	0.0000	0.0000
2025/12/31	2030	06/08/2026	7.21 Call	Bond Future	556.7600	0.5568	592.3400	6.391	0.0000	0.0000
2025/12/31	2030	06/08/2026	7.71 Put	Bond Future	534.5900	0.5346	502.3500	6.031	0.0000	0.0000
2025/12/31	2030	06/08/2026	7.71 Call	Bond Future	1508.5200	1.5085	1568.4100	3.970	0.0000	0.0000
2025/12/31	2030	06/08/2026	8.06 Call	Bond Future	2348.1500	2.3482	2419.1800	3.025	0.0000	0.0000
2025/12/31	2030	06/08/2026	8.06 Put	Bond Future	327.7600	0.3278	306.6600	6.438	0.0000	0.0000
2025/12/31	2030	06/08/2026		Bond Future	7.3883	102.0981	7.3580	0.409	0.0000	0.0000
2025/12/31	2030	06/08/2026	9.22 Call	Bond Future	5461.4900	5.4615	5548.6300	1.596	0.0000	0.0000
2025/12/31	2030	06/08/2026	9.22 Put	Bond Future	67.1300	0.0671	62.1400	7.433	0.0000	0.0000
2025/12/31	2030	05/11/2026		Bond Future	7.4051	103.8778	7.3721	0.445	0.0000	0.0000
2025/12/31	2030	05/11/2026	8.39 Call	Bond Future	3046.1900	3.0462	3123.1400	2.526	0.0000	0.0000
2025/12/31	2030	05/11/2026	8.39 Put	Bond Future	283.7600	0.2838	266.6600	6.026	0.0000	0.0000
2025/12/31	2030	04/02/2027		Bond Future	7.4379	101.6713	7.4017	0.487	0.0000	0.0000
2025/12/31	2030	04/02/2027	7.82 Call	Bond Future	1687.3500	1.6874	1748.6900	3.635	0.0000	0.0000
2025/12/31	2030	04/02/2027	7.82 Put	Bond Future	681.0500	0.6811	646.4000	5.088	0.0000	0.0000
2025/12/31	2031	05/02/2026		Bond Future	112.7024	112.7024	112.5179	0.164	0.0000	0.0000
2025/12/31	2031	05/02/2026	111.76 Call	Bond Future	972.4600	0.9725	807.0400	17.010	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
2025/12/31	2031	05/02/2026	111.76 Put	Bond Future	30.0800	0.0301	49.1000	0.0491	63.231	0.0000
2025/12/31	2031	07/05/2026		Bond Future	114.7530	114.7530	114.5652	114.5652	0.164	0.0000
2025/12/31	2031	07/05/2026	113.84 Call	Bond Future	1079.1100	1.0791	937.1400	0.9371	13.156	0.0000
2025/12/31	2031	07/05/2026	113.84 Put	Bond Future	166.1200	0.1661	211.9200	0.2119	27.570	0.0000
2025/12/31	2031	06/08/2026		Bond Future	114.4563	114.4563	114.2654	114.2654	0.167	0.0000
2025/12/31	2031	06/08/2026	113.81 Call	Bond Future	1009.6700	1.0097	886.4500	0.8865	12.204	0.0000
2025/12/31	2031	06/08/2026	113.81 Put	Bond Future	363.3300	0.3633	431.0700	0.4311	18.644	0.0000
2025/12/31	2031	05/11/2026		Bond Future	116.4787	116.4787	116.2846	116.2846	0.167	0.0000
2025/12/31	2031	05/11/2026	111.49 Call	Bond Future	4989.9500	4.9900	4796.4500	4.7965	3.878	0.0000
2025/12/31	2031	05/11/2026	111.49 Put	Bond Future	1.3000	0.0013	1.8300	0.0018	40.769	0.0000
2025/12/31	2031	04/02/2027		Bond Future	116.0764	116.0764	115.8796	115.8796	0.170	0.0000
2025/12/31	2031	04/02/2027	116.18 Call	Bond Future	740.8000	0.7408	648.7100	0.6487	12.431	0.0000
2025/12/31	2031	04/02/2027	116.18 Put	Bond Future	844.3700	0.8444	949.1500	0.9492	12.409	0.0000
2025/12/31	2032	05/02/2026		Bond Future	7.7573	105.3684	7.7212	105.5446	0.465	0.0000
2025/12/31	2032	05/02/2026	10.16 Call	Bond Future	10937.9800	10.9380	11114.1900	11.1142	1.611	0.0000
2025/12/31	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2032	07/05/2026		Bond Future	7.7839	103.1005	7.7459	103.2799	0.488	0.0000
2025/12/31	2032	07/05/2026	10.14 Call	Bond Future	10404.6700	10.4047	10582.8500	10.5829	1.713	0.0000
2025/12/31	2032	07/05/2026	10.14 Put	Bond Future	7.6400	0.0076	6.4800	0.0065	15.183	0.0000
2025/12/31	2032	06/08/2026		Bond Future	7.8102	104.9792	7.7700	105.1619	0.514	0.0000
2025/12/31	2032	06/08/2026	10.12 Call	Bond Future	9908.5000	9.9085	10086.5200	10.0865	1.797	0.0000
2025/12/31	2032	06/08/2026	10.12 Put	Bond Future	46.6900	0.0467	41.9900	0.0420	10.066	0.0000
2025/12/31	2032	05/11/2026		Bond Future	7.8486	102.6519	7.8060	102.8381	0.542	0.0000
2025/12/31	2032	05/11/2026	9.16 Call	Bond Future	5873.9300	5.8739	6035.4300	6.0354	2.749	0.0000
2025/12/31	2032	05/11/2026	9.16 Put	Bond Future	332.6000	0.3326	307.9000	0.3079	7.426	0.0000
2025/12/31	2032	04/02/2027		Bond Future	7.9002	104.4297	7.8550	104.6195	0.572	0.0000
2025/12/31	2032	04/02/2027	8.48 Call	Bond Future	3257.8800	3.2579	3391.7800	3.3918	4.110	0.0000
2025/12/31	2032	04/02/2027	8.48 Put	Bond Future	860.7600	0.8608	804.8900	0.8049	6.491	0.0000
2025/12/31	2033	05/02/2026		Bond Future	142.6207	142.6207	142.6136	142.6136	0.005	0.0000
2025/12/31	2033	05/02/2026	132.88 Call	Bond Future	9740.6600	9.7407	9733.6300	9.7336	0.072	0.0000
2025/12/31	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2033	07/05/2026		Bond Future	143.6582	143.6582	143.6509	143.6509	0.005	0.0000
2025/12/31	2033	07/05/2026	135.16 Call	Bond Future	8498.1800	8.4982	8490.9400	8.4909	0.085	0.0000
2025/12/31	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2033	06/08/2026		Bond Future	146.3107	146.3107	146.3036	146.3036	0.005	0.0000
2025/12/31	2033	06/08/2026	134.25 Call	Bond Future	12060.6900	12.0607	12053.5600	12.0536	0.059	0.0000
2025/12/31	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2033	05/11/2026		Bond Future	147.3165	147.3165	147.3097	147.3097	0.005	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
2025/12/31	2033	05/11/2026	137.26 Call	Bond Future	10056.5300	10.0565	10049.7300	10.0497	0.068	0.0000	0.0000
2025/12/31	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2033	04/02/2027		Bond Future	149.9053	149.9053	149.8988	149.8988	0.004	0.0000	0.0000
2025/12/31	2033	04/02/2027	142.71 Call	Bond Future	7195.2900	7.1953	7188.8100	7.1888	0.090	0.0000	0.0000
2025/12/31	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.40 Call	Bond Future	17066.1000	17.0661	17246.7600	17.2468	1.059	0.0000	0.0000
2025/12/31	2037	05/02/2026	12.73 Call	Bond Future	23814.6700	23.8147	23995.3300	23.9953	0.759	0.0000	0.0000
2025/12/31	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	12.27 Call	Bond Future	21571.5400	21.5715	21752.2000	21.7522	0.837	0.0000	0.0000
2025/12/31	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.90 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.90 Call	Bond Future	14310.9600	14.3110	14491.6200	14.4916	1.262	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.86 Call	Bond Future	19492.4400	19.4924	19673.1000	19.6731	0.927	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.36 Call	Bond Future	16850.2800	16.8503	17030.9400	17.0309	1.072	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.65 Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.65 Call	Bond Future	12885.4500	12.8855	13066.0900	13.0661	1.402	0.0000	0.0000
2025/12/31	2037	05/02/2026		Bond Future	8.6195	99.3928	8.5936	99.5734	0.300	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.20 Call	Bond Future	15979.1000	15.9791	16159.7600	16.1598	1.131	0.0000	0.0000
2025/12/31	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2037	05/02/2026	9.65 Call	Bond Future	6848.9600	6.8490	7028.0100	7.0280	2.614	0.0000	0.0000
2025/12/31	2037	05/02/2026	9.65 Put	Bond Future	5.8500	0.0059	4.2400	0.0042	27.521	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.10 Call	Bond Future	9632.0100	9.6320	9812.4600	9.8125	1.873	0.0000	0.0000
2025/12/31	2037	05/02/2026	10.10 Put	Bond Future	0.6600	0.0007	0.4500	0.0005	31.818	0.0000	0.0000
2025/12/31	2037	07/05/2026	9.00 Put	Bond Future	694.3600	0.6944	639.5700	0.6396	7.891	0.0000	0.0000
2025/12/31	2037	07/05/2026	9.00 Call	Bond Future	2916.4200	2.9164	3045.4300	3.0454	4.424	0.0000	0.0000
2025/12/31	2037	07/05/2026	9.49 Put	Bond Future	258.7100	0.2587	235.4400	0.2354	8.995	0.0000	0.0000
2025/12/31	2037	07/05/2026	9.49 Call	Bond Future	5659.6400	5.6596	5820.1700	5.8202	2.836	0.0000	0.0000
2025/12/31	2037	07/05/2026	10.06 Call	Bond Future	9014.4700	9.0145	9189.3800	9.1894	1.940	0.0000	0.0000
2025/12/31	2037	07/05/2026	10.06 Put	Bond Future	90.5400	0.0905	81.6500	0.0817	9.819	0.0000	0.0000
2025/12/31	2037	07/05/2026		Bond Future	8.6701	101.1769	8.6433	101.3607	0.310	0.0000	0.0000
2025/12/31	2037	07/05/2026	11.32 Call	Bond Future	16101.9700	16.1020	16284.9200	16.2849	1.136	0.0000	0.0000
2025/12/31	2037	07/05/2026	11.32 Put	Bond Future	6.9900	0.0070	6.1400	0.0061	12.160	0.0000	0.0000
2025/12/31	2037	07/05/2026	12.40 Call	Bond Future	21629.3600	21.6294	21813.1400	21.8131	0.850	0.0000	0.0000
2025/12/31	2037	07/05/2026	12.40 Put	Bond Future	0.1400	0.0001	0.1200	0.0001	14.286	0.0000	0.0000
2025/12/31	2037	07/05/2026	10.95 Put	Bond Future	20.1500	0.0202	17.9700	0.0180	10.819	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	
2025/12/31	2037	07/05/2026	10.95 Call	Bond Future	14093.0900	14.0931	14274.7100	14.2747	1.289	0.0000	0.0000
2025/12/31	2037	06/08/2026	11.30 Call	Bond Future	15486.3600	15.4864	15669.4300	15.6694	1.182	0.0000	0.0000
2025/12/31	2037	06/08/2026	11.30 Put	Bond Future	58.2600	0.0583	54.0000	0.0540	7.312	0.0000	0.0000
2025/12/31	2037	06/08/2026	10.70 Call	Bond Future	12294.4000	12.2944	12471.8900	12.4719	1.444	0.0000	0.0000
2025/12/31	2037	06/08/2026	10.70 Put	Bond Future	149.0000	0.1490	139.1600	0.1392	6.604	0.0000	0.0000
2025/12/31	2037	06/08/2026	10.02 Put	Bond Future	337.9500	0.3380	316.8800	0.3169	6.235	0.0000	0.0000
2025/12/31	2037	06/08/2026	10.02 Call	Bond Future	8545.7600	8.5458	8712.0200	8.7120	1.946	0.0000	0.0000
2025/12/31	2037	06/08/2026		Bond Future	8.7231	98.7605	8.6952	98.9479	0.320	0.0000	0.0000
2025/12/31	2037	06/08/2026	11.71 Call	Bond Future	17597.2800	17.5973	17782.6700	17.7827	1.054	0.0000	0.0000
2025/12/31	2037	06/08/2026	11.71 Put	Bond Future	23.6700	0.0237	21.7300	0.0217	8.196	0.0000	0.0000
2025/12/31	2037	05/11/2026		Bond Future	8.7781	100.4819	8.7491	100.6727	0.330	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.62 Call	Bond Future	11523.5700	11.5236	11697.0100	11.6970	1.505	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.62 Put	Bond Future	339.2800	0.3393	321.8900	0.3219	5.126	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.83 Call	Bond Future	12628.1500	12.6282	12804.5000	12.8045	1.396	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.83 Put	Bond Future	279.5600	0.2796	265.0800	0.2651	5.180	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.23 Call	Bond Future	9461.0600	9.4611	9627.1300	9.6271	1.755	0.0000	0.0000
2025/12/31	2037	05/11/2026	10.23 Put	Bond Future	496.3600	0.4964	471.6000	0.4716	4.988	0.0000	0.0000
2025/12/31	2037	05/11/2026	9.46 Put	Bond Future	1094.5600	1.0946	1043.7900	1.0438	4.638	0.0000	0.0000
2025/12/31	2037	05/11/2026	9.46 Call	Bond Future	5448.0600	5.4481	5588.1200	5.5881	2.571	0.0000	0.0000
2025/12/31	2037	04/02/2027		Bond Future	8.8428	97.9658	8.8126	98.1602	0.341	0.0000	0.0000
2025/12/31	2037	04/02/2027	9.51 Call	Bond Future	5628.1700	5.6282	5765.3000	5.7653	2.436	0.0000	0.0000
2025/12/31	2037	04/02/2027	9.51 Put	Bond Future	1452.5600	1.4526	1395.2300	1.3952	3.947	0.0000	0.0000
2025/12/31	2038	05/02/2026		Bond Future	157.2317	157.2317	157.2237	157.2237	0.005	0.0000	0.0000
2025/12/31	2038	05/02/2026	143.20 Call	Bond Future	14031.6900	14.0317	14023.7200	14.0237	0.057	0.0000	0.0000
2025/12/31	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2038	07/05/2026		Bond Future	160.0925	160.0925	160.0844	160.0844	0.005	0.0000	0.0000
2025/12/31	2038	07/05/2026	144.53 Call	Bond Future	15562.5300	15.5625	15554.4000	15.5544	0.052	0.0000	0.0000
2025/12/31	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2038	06/08/2026		Bond Future	160.8555	160.8555	160.8476	160.8476	0.005	0.0000	0.0000
2025/12/31	2038	06/08/2026	144.72 Call	Bond Future	16135.5100	16.1355	16127.6100	16.1276	0.049	0.0000	0.0000
2025/12/31	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2038	05/11/2026		Bond Future	163.6985	163.6985	163.6908	163.6908	0.005	0.0000	0.0000
2025/12/31	2038	05/11/2026	146.31 Call	Bond Future	17388.5000	17.3885	17380.8100	17.3808	0.044	0.0000	0.0000
2025/12/31	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2038	04/02/2027		Bond Future	164.3521	164.3521	164.3450	164.3450	0.004	0.0000	0.0000
2025/12/31	2038	04/02/2027	153.83 Call	Bond Future	10522.1100	10.5221	10514.9600	10.5150	0.068	0.0000	0.0000
2025/12/31	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2040	05/02/2026	10.35 Put	Bond Future	1.1900	0.0012	0.7500	0.0008	36.975	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	
2025/12/31	2040	05/02/2026	10.35 Call	Bond Future	9843.6900	9.8437	10127.4100	10.1274	2.882	0.0000	0.0000
2025/12/31	2040	05/02/2026	10.75 Call	Bond Future	12494.0200	12.4940	12778.1000	12.7781	2.274	0.0000	0.0000
2025/12/31	2040	05/02/2026	10.75 Put	Bond Future	0.1900	0.0002	0.1100	0.0001	42.105	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.15 Call	Bond Future	15032.5500	15.0326	15316.7000	15.3167	1.890	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.15 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/31	2040	05/02/2026	13.23 Call	Bond Future	26619.6500	26.6197	26903.8100	26.9038	1.067	0.0000	0.0000
2025/12/31	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.82 Call	Bond Future	19047.4400	19.0474	19331.6000	19.3316	1.492	0.0000	0.0000
2025/12/31	2040	05/02/2026		Bond Future	9.0022	100.2264	8.9661	100.5105	0.401	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.49 Call	Bond Future	17105.9600	17.1060	17390.1200	17.3901	1.661	0.0000	0.0000
2025/12/31	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.80 Put	Bond Future	16.8500	0.0169	11.5700	0.0116	31.335	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.80 Call	Bond Future	6019.0600	6.0191	6297.9400	6.2979	4.633	0.0000	0.0000
2025/12/31	2040	05/02/2026	10.24 Call	Bond Future	9094.8800	9.0949	9378.3200	9.3783	3.116	0.0000	0.0000
2025/12/31	2040	05/02/2026	10.24 Put	Bond Future	2.0200	0.0020	1.3000	0.0013	35.644	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.05 Put	Bond Future	694.6000	0.6946	569.0200	0.5690	18.079	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.05 Call	Bond Future	1069.5700	1.0696	1228.1500	1.2282	14.827	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.20 Put	Bond Future	343.7500	0.3438	269.7500	0.2698	21.527	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.20 Call	Bond Future	1882.0000	1.8820	2092.1600	2.0922	11.167	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.40 Call	Bond Future	3185.9800	3.1860	3437.8800	3.4379	7.907	0.0000	0.0000
2025/12/31	2040	05/02/2026	9.40 Put	Bond Future	126.6100	0.1266	94.3500	0.0944	25.480	0.0000	0.0000
2025/12/31	2040	07/05/2026		Bond Future	9.0594	102.0253	9.0221	102.3146	0.412	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.67 Call	Bond Future	17610.0600	17.6101	17897.7300	17.8977	1.634	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.67 Put	Bond Future	10.8300	0.0108	9.2500	0.0093	14.589	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.22 Call	Bond Future	20723.5200	20.7235	21012.4500	21.0125	1.394	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.22 Put	Bond Future	1.8800	0.0019	1.5600	0.0016	17.021	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.72 Call	Bond Future	17899.9200	17.8999	18187.7900	18.1878	1.608	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.72 Put	Bond Future	9.3100	0.0093	7.9300	0.0079	14.823	0.0000	0.0000
2025/12/31	2040	07/05/2026	10.70 Put	Bond Future	83.9300	0.0839	73.6200	0.0736	12.284	0.0000	0.0000
2025/12/31	2040	07/05/2026	10.70 Call	Bond Future	11713.7400	11.7137	11992.6800	11.9927	2.381	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.53 Call	Bond Future	22404.6000	22.4046	22693.7300	22.6937	1.290	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.53 Put	Bond Future	0.6400	0.0006	0.5200	0.0005	18.750	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.03 Call	Bond Future	19666.8100	19.6668	19955.4900	19.9555	1.468	0.0000	0.0000
2025/12/31	2040	07/05/2026	12.03 Put	Bond Future	3.5100	0.0035	2.9400	0.0029	16.239	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.12 Put	Bond Future	43.7000	0.0437	38.1600	0.0382	12.677	0.0000	0.0000
2025/12/31	2040	07/05/2026	11.12 Call	Bond Future	14334.0000	14.3340	14617.7100	14.6177	1.979	0.0000	0.0000
2025/12/31	2040	06/08/2026		Bond Future	9.1192	99.3739	9.0806	99.6686	0.423	0.0000	0.0000
2025/12/31	2040	06/08/2026	12.19 Call	Bond Future	19966.5400	19.9665	20258.4300	20.2584	1.462	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
2025/12/31	2040	06/08/2026	12.19 Put	Bond Future	26.4900	0.0265	23.7300	0.0237	10.419	0.0000	0.0000
2025/12/31	2040	05/11/2026		Bond Future	9.1802	101.1058	9.1403	101.4059	0.435	0.0000	0.0000
2025/12/31	2040	05/11/2026	11.06 Call	Bond Future	13152.9400	13.1529	13427.6700	13.4277	2.089	0.0000	0.0000
2025/12/31	2040	05/11/2026	11.06 Put	Bond Future	372.7100	0.3727	347.3800	0.3474	6.796	0.0000	0.0000
2025/12/31	2040	05/11/2026	11.27 Call	Bond Future	14367.6100	14.3676	14646.4900	14.6465	1.941	0.0000	0.0000
2025/12/31	2040	05/11/2026	11.27 Put	Bond Future	309.8500	0.3099	288.6700	0.2887	6.836	0.0000	0.0000
2025/12/31	2040	05/11/2026	10.67 Call	Bond Future	10870.2500	10.8703	11134.4000	11.1344	2.430	0.0000	0.0000
2025/12/31	2040	05/11/2026	10.67 Put	Bond Future	537.8900	0.5379	501.9800	0.5020	6.676	0.0000	0.0000
2025/12/31	2040	05/11/2026	9.91 Put	Bond Future	1153.1400	1.1531	1079.9500	1.0800	6.347	0.0000	0.0000
2025/12/31	2040	05/11/2026	9.91 Call	Bond Future	6418.1300	6.4181	6645.0000	6.6450	3.535	0.0000	0.0000
2025/12/31	2040	04/02/2027		Bond Future	9.2503	98.3499	9.2090	98.6554	0.447	0.0000	0.0000
2025/12/31	2040	04/02/2027	9.93 Call	Bond Future	6448.3600	6.4484	6667.5500	6.6676	3.399	0.0000	0.0000
2025/12/31	2040	04/02/2027	9.93 Put	Bond Future	1614.8900	1.6149	1528.5100	1.5285	5.349	0.0000	0.0000
2025/12/31	2043	05/02/2026		Bond Future	121.8492	121.8492	122.5569	122.5569	0.581	0.0000	0.0000
2025/12/31	2043	05/02/2026	109.66 Call	Bond Future	12189.1800	12.1892	12896.8700	12.8969	5.806	0.0000	0.0000
2025/12/31	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	2043	07/05/2026		Bond Future	124.0662	124.0662	124.7868	124.7868	0.581	0.0000	0.0000
2025/12/31	2043	07/05/2026	111.70 Call	Bond Future	12366.2728	12.3663	13086.8016	13.0868	5.827	0.0000	0.0000
2025/12/31	2043	07/05/2026	111.70 Put	Bond Future	0.0328	0.0000	0.0116	0.0000	64.545	0.0000	0.0000
2025/12/31	2043	06/08/2026		Bond Future	123.5115	123.5115	124.2457	124.2457	0.594	0.0000	0.0000
2025/12/31	2043	06/08/2026	110.88 Call	Bond Future	12633.1979	12.6332	13366.6359	13.3666	5.806	0.0000	0.0000
2025/12/31	2043	06/08/2026	110.88 Put	Bond Future	1.6779	0.0017	0.9059	0.0009	46.009	0.0000	0.0000
2025/12/31	2043	05/11/2026		Bond Future	125.6937	125.6937	126.4412	126.4412	0.595	0.0000	0.0000
2025/12/31	2043	05/11/2026	112.84 Call	Bond Future	12861.8309	12.8618	13606.3273	13.6063	5.788	0.0000	0.0000
2025/12/31	2043	05/11/2026	112.84 Put	Bond Future	8.1309	0.0081	5.0973	0.0051	37.310	0.0000	0.0000
2025/12/31	2043	04/02/2027		Bond Future	125.0175	125.0175	125.7788	125.7788	0.609	0.0000	0.0000
2025/12/31	2043	04/02/2027	117.63 Call	Bond Future	7675.0786	7.6751	8367.8204	8.3678	9.026	0.0000	0.0000
2025/12/31	2043	04/02/2027	117.63 Put	Bond Future	287.6086	0.2876	219.0604	0.2191	23.834	0.0000	0.0000
2025/12/31	2044	05/02/2026	11.25 Call	Bond Future	15049.9000	15.0499	15225.9400	15.2259	1.170	0.0000	0.0000
2025/12/31	2044	05/02/2026	11.25 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/12/31	2044	05/02/2026	11.50 Call	Bond Future	16643.5300	16.6435	16819.5900	16.8196	1.058	0.0000	0.0000
2025/12/31	2044	05/02/2026	11.50 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/31	2044	05/02/2026	10.90 Put	Bond Future	0.2800	0.0003	0.1900	0.0002	32.143	0.0000	0.0000
2025/12/31	2044	05/02/2026	10.90 Call	Bond Future	12732.3400	12.7323	12908.3200	12.9083	1.382	0.0000	0.0000
2025/12/31	2044	05/02/2026	10.07 Put	Bond Future	13.3200	0.0133	10.1900	0.0102	23.498	0.0000	0.0000
2025/12/31	2044	05/02/2026	10.07 Call	Bond Future	6814.3400	6.8143	6987.2800	6.9873	2.538	0.0000	0.0000
2025/12/31	2044	05/02/2026		Bond Future	9.2172	96.1713	9.1964	96.3473	0.226	0.0000	0.0000
2025/12/31	2044	05/02/2026	11.56 Call	Bond Future	17018.5900	17.0186	17194.6500	17.1947	1.035	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
2025/12/31	2044	05/02/2026	11.56 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2025/12/31	2044	05/02/2026	10.00 Put	Bond Future	18.8700	0.0189	14.6000	0.0146	22.629	0.0000
2025/12/31	2044	05/02/2026	10.00 Call	Bond Future	6289.8900	6.2899	6461.6900	6.4617	2.731	0.0000
2025/12/31	2044	05/02/2026	11.45 Call	Bond Future	16328.8100	16.3288	16504.8700	16.5049	1.078	0.0000
2025/12/31	2044	05/02/2026	11.45 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/12/31	2044	07/05/2026	Put	Bond Future	3559.3600	3.5594	3439.1100	3.4391	3.378	0.0000
2025/12/31	2044	07/05/2026	Call	Bond Future	1456.7800	1.4568	1515.8200	1.5158	4.053	0.0000
2025/12/31	2044	07/05/2026	10.00 Call	Bond Future	6202.2600	6.2023	6351.3700	6.3514	2.404	0.0000
2025/12/31	2044	07/05/2026	10.00 Put	Bond Future	437.5700	0.4376	407.3900	0.4074	6.897	0.0000
2025/12/31	2044	07/05/2026		Bond Future	9.2743	97.8974	9.2528	98.0767	0.232	0.0000
2025/12/31	2044	07/05/2026	11.80 Call	Bond Future	17963.0900	17.9631	18140.7200	18.1407	0.989	0.0000
2025/12/31	2044	07/05/2026	11.80 Put	Bond Future	17.4200	0.0174	15.7600	0.0158	9.529	0.0000
2025/12/31	2044	06/08/2026		Bond Future	9.3338	95.2961	9.3116	95.4787	0.238	0.0000
2025/12/31	2044	06/08/2026	12.42 Call	Bond Future	20998.5400	20.9985	21179.0300	21.1790	0.860	0.0000
2025/12/31	2044	06/08/2026	12.42 Put	Bond Future	32.0300	0.0320	29.8800	0.0299	6.712	0.0000
2025/12/31	2044	05/11/2026		Bond Future	9.3938	96.9569	9.3709	97.1429	0.244	0.0000
2025/12/31	2044	05/11/2026	11.34 Call	Bond Future	14439.3200	14.4393	14607.3600	14.6074	1.164	0.0000
2025/12/31	2044	05/11/2026	11.34 Put	Bond Future	455.4700	0.4555	437.4400	0.4374	3.959	0.0000
2025/12/31	2044	04/02/2027		Bond Future	9.4620	94.2542	9.4384	94.4438	0.250	0.0000
2025/12/31	2044	04/02/2027	10.18 Call	Bond Future	7163.7100	7.1637	7299.5500	7.2996	1.896	0.0000
2025/12/31	2044	04/02/2027	10.18 Put	Bond Future	1678.3600	1.6784	1624.6400	1.6246	3.201	0.0000
2025/12/31	2046	05/02/2026		Bond Future	141.1469	141.1469	141.2448	141.2448	0.069	0.0000
2025/12/31	2046	05/02/2026	121.65 Call	Bond Future	19496.9400	19.4969	19594.7600	19.5948	0.502	0.0000
2025/12/31	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2046	07/05/2026		Bond Future	141.4286	141.4286	141.5281	141.5281	0.070	0.0000
2025/12/31	2046	07/05/2026	124.95 Call	Bond Future	16478.5900	16.4786	16578.0800	16.5781	0.604	0.0000
2025/12/31	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2046	06/08/2026		Bond Future	144.0400	144.0400	144.1416	144.1416	0.071	0.0000
2025/12/31	2046	06/08/2026	122.38 Call	Bond Future	21659.9600	21.6600	21761.5600	21.7616	0.469	0.0000
2025/12/31	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2046	05/11/2026		Bond Future	144.2640	144.2640	144.3679	144.3679	0.072	0.0000
2025/12/31	2046	05/11/2026	125.48 Call	Bond Future	18783.9800	18.7840	18887.8700	18.8879	0.553	0.0000
2025/12/31	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2046	04/02/2027		Bond Future	146.7979	146.7979	146.9041	146.9041	0.072	0.0000
2025/12/31	2046	04/02/2027	131.09 Call	Bond Future	15707.8900	15.7079	15814.0700	15.8141	0.676	0.0000
2025/12/31	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2050	05/02/2026		Bond Future	142.3113	142.3113	142.6704	142.6704	0.252	0.0000
2025/12/31	2050	05/02/2026	122.82 Call	Bond Future	19491.2600	19.4913	19850.3900	19.8504	1.843	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
2025/12/31	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2050	07/05/2026		Bond Future	144.9006	144.9006	145.2663	145.2663	0.252	0.0000
2025/12/31	2050	07/05/2026	124.07 Call	Bond Future	20830.5900	20.8306	21196.2600	21.1963	1.755	0.0000
2025/12/31	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2050	06/08/2026		Bond Future	145.1338	145.1338	145.5065	145.5065	0.257	0.0000
2025/12/31	2050	06/08/2026	123.27 Call	Bond Future	21863.7500	21.8638	22236.4700	22.2365	1.705	0.0000
2025/12/31	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2050	05/11/2026		Bond Future	147.6988	147.6988	148.0786	148.0786	0.257	0.0000
2025/12/31	2050	05/11/2026	123.84 Call	Bond Future	23858.7800	23.8588	24238.5500	24.2386	1.592	0.0000
2025/12/31	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	2050	04/02/2027		Bond Future	147.8166	147.8166	148.2036	148.2036	0.262	0.0000
2025/12/31	2050	04/02/2027	132.39 Call	Bond Future	15426.6300	15.4266	15813.6300	15.8136	2.509	0.0000
2025/12/31	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	AL37	05/02/2026		Index Future	1267.7850	1267.7850	1269.3800	1269.3800	0.126	0.0000
2025/12/31	AL37	07/05/2026		Index Future	1290.5410	1290.5410	1292.1640	1292.1640	0.126	0.0000
2025/12/31	AL37	06/08/2026		Index Future	1313.8090	1313.8090	1315.4630	1315.4630	0.126	0.0000
2025/12/31	AL37	05/11/2026		Index Future	1336.9950	1336.9950	1338.6820	1338.6820	0.126	0.0000
2025/12/31	AL37	04/02/2027		Index Future	1360.2040	1360.2040	1361.9240	1361.9240	0.126	0.0000
2025/12/31	AL7T	05/02/2026		Index Future	1635.4790	1635.4790	1637.6800	1637.6800	0.135	0.0000
2025/12/31	AL7T	07/05/2026		Index Future	1664.8350	1664.8350	1667.0750	1667.0750	0.135	0.0000
2025/12/31	AL7T	06/08/2026		Index Future	1694.8520	1694.8520	1697.1340	1697.1340	0.135	0.0000
2025/12/31	AL7T	05/11/2026		Index Future	1724.7630	1724.7630	1727.0900	1727.0900	0.135	0.0000
2025/12/31	AL7T	04/02/2027		Index Future	1754.7030	1754.7030	1757.0750	1757.0750	0.135	0.0000
2025/12/31	ALBI	05/02/2026		Index Future	1376.8860	1376.8860	1379.4280	1379.4280	0.185	0.0000
2025/12/31	ALBI	07/05/2026		Index Future	1401.6000	1401.6000	1404.1880	1404.1880	0.185	0.0000
2025/12/31	ALBI	06/08/2026		Index Future	1426.8700	1426.8700	1429.5060	1429.5060	0.185	0.0000
2025/12/31	ALBI	05/11/2026		Index Future	1452.0520	1452.0520	1454.7390	1454.7390	0.185	0.0000
2025/12/31	ALBI	04/02/2027		Index Future	1477.2580	1477.2580	1479.9950	1479.9950	0.185	0.0000
2025/12/31	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/12/31	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	
2025/12/31	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/12/31	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	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	
2025/12/31	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/12/31	ES33	05/02/2026		Bond Future	8.7313	96.3233	8.7102	96.4338	0.242	0.0000	0.0000
2025/12/31	ES33	05/02/2026	11.49 Call	Bond Future	13127.8400	13.1278	13238.3400	13.2383	0.842	0.0000	0.0000
2025/12/31	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES33	07/05/2026		Bond Future	8.7920	94.2824	8.7699	94.3949	0.251	0.0000	0.0000
2025/12/31	ES33	07/05/2026	11.69 Call	Bond Future	13401.8800	13.4019	13514.3700	13.5144	0.839	0.0000	0.0000
2025/12/31	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES33	06/08/2026		Bond Future	8.8543	96.0231	8.8312	96.1377	0.261	0.0000	0.0000
2025/12/31	ES33	06/08/2026	12.02 Call	Bond Future	14154.4200	14.1544	14269.0700	14.2691	0.810	0.0000	0.0000
2025/12/31	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES33	05/11/2026		Bond Future	8.9315	93.9276	8.9073	94.0446	0.272	0.0000	0.0000
2025/12/31	ES33	05/11/2026	10.83 Call	Bond Future	8599.2000	8.5992	8716.1700	8.7162	1.360	0.0000	0.0000
2025/12/31	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES33	04/02/2027		Bond Future	9.0253	95.5753	8.9997	95.6947	0.284	0.0000	0.0000
2025/12/31	ES33	04/02/2027	9.70 Call	Bond Future	3078.7600	3.0788	3198.1000	3.1981	3.876	0.0000	0.0000
2025/12/31	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES42	05/02/2026		Bond Future	9.4401	94.7736	9.4091	95.0148	0.329	0.0000	0.0000
2025/12/31	ES42	05/02/2026	11.85 Call	Bond Future	16173.8500	16.1739	16415.0700	16.4151	1.491	0.0000	0.0000
2025/12/31	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES42	07/05/2026		Bond Future	9.5028	92.2335	9.4707	92.4791	0.338	0.0000	0.0000
2025/12/31	ES42	07/05/2026	12.20 Call	Bond Future	17592.1100	17.5921	17837.7200	17.8377	1.396	0.0000	0.0000
2025/12/31	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES42	06/08/2026		Bond Future	9.5656	93.9361	9.5325	94.1863	0.346	0.0000	0.0000
2025/12/31	ES42	06/08/2026	12.65 Call	Bond Future	19461.7800	19.4618	19711.9900	19.7120	1.286	0.0000	0.0000
2025/12/31	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES42	05/11/2026		Bond Future	9.6356	91.3320	9.6014	91.5869	0.356	0.0000	0.0000
2025/12/31	ES42	05/11/2026	11.66 Call	Bond Future	13367.2200	13.3672	13622.0800	13.6221	1.907	0.0000	0.0000
2025/12/31	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	ES42	04/02/2027		Bond Future	9.7138	92.9326	9.6783	93.1923	0.365	0.0000	0.0000
2025/12/31	ES42	04/02/2027	10.29 Call	Bond Future	4072.6600	4.0727	4332.3400	4.3323	6.376	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	
2025/12/31	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GOVI	05/02/2026		GOVI	1351.2730	1351.2730	1353.7930	1353.7930	0.186	0.0000	0.0000
2025/12/31	GOVI	05/02/2026	1,150. Call 00	GOVI	2012730.0000	201.2730	2037930.0000	203.7930	1.252	0.0000	0.0000
2025/12/31	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GOVI	07/05/2026		GOVI	1375.5280	1375.5280	1378.0930	1378.0930	0.186	0.0000	0.0000
2025/12/31	GOVI	07/05/2026	1,177. Call 00	GOVI	1985280.0000	198.5280	2010930.0000	201.0930	1.292	0.0000	0.0000
2025/12/31	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GOVI	06/08/2026		GOVI	1400.3280	1400.3280	1402.9410	1402.9410	0.187	0.0000	0.0000
2025/12/31	GOVI	06/08/2026	1,189. Call 00	GOVI	2113280.0000	211.3280	2139410.0000	213.9410	1.236	0.0000	0.0000
2025/12/31	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GOVI	05/11/2026		GOVI	1425.0420	1425.0420	1427.7040	1427.7040	0.187	0.0000	0.0000
2025/12/31	GOVI	05/11/2026	1,277. Call 00	GOVI	1480420.0000	148.0420	1507040.0000	150.7040	1.798	0.0000	0.0000
2025/12/31	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GOVI	04/02/2027		GOVI	1449.7790	1449.7790	1452.4920	1452.4920	0.187	0.0000	0.0000
2025/12/31	GOVI	04/02/2027	1,369. Call 00	GOVI	807790.0000	80.7790	834920.0000	83.4920	3.359	0.0000	0.0000
2025/12/31	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/12/31	I258	05/02/2026		Bond Future	128.1044	128.1044	128.0977	128.0977	0.005	0.0000	0.0000
2025/12/31	I258	05/02/2026	111.65 Call	Bond Future	16454.3500	16.4544	16447.6600	16.4477	0.041	0.0000	0.0000
2025/12/31	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	I258	07/05/2026		Bond Future	130.4353	130.4353	130.4284	130.4284	0.005	0.0000	0.0000
2025/12/31	I258	07/05/2026	113.73 Call	Bond Future	16705.6333	16.7056	16698.7254	16.6987	0.041	0.0000	0.0000
2025/12/31	I258	07/05/2026	113.73 Put	Bond Future	0.3533	0.0004	0.3354	0.0003	5.061	0.0000	0.0000
2025/12/31	I258	06/08/2026		Bond Future	129.9983	129.9983	129.9915	129.9915	0.005	0.0000	0.0000
2025/12/31	I258	06/08/2026	112.95 Call	Bond Future	17057.6323	17.0576	17050.6831	17.0507	0.041	0.0000	0.0000
2025/12/31	I258	06/08/2026	112.95 Put	Bond Future	9.3323	0.0093	9.1631	0.0092	1.813	0.0000	0.0000
2025/12/31	I258	05/11/2026		Bond Future	132.2950	132.2950	132.2886	132.2886	0.005	0.0000	0.0000
2025/12/31	I258	05/11/2026	114.95 Call	Bond Future	17381.0917	17.3811	17374.2935	17.3743	0.039	0.0000	0.0000
2025/12/31	I258	05/11/2026	114.95 Put	Bond Future	36.0517	0.0361	35.7035	0.0357	0.966	0.0000	0.0000
2025/12/31	I258	04/02/2027		Bond Future	131.7348	131.7348	131.7291	131.7291	0.004	0.0000	0.0000
2025/12/31	I258	04/02/2027	118.90 Call	Bond Future	13171.5580	13.1716	13164.4924	13.1645	0.054	0.0000	0.0000
2025/12/31	I258	04/02/2027	118.90 Put	Bond Future	336.7180	0.3367	335.4424	0.3354	0.379	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	
2025/12/31	IGOV	05/02/2026		Index Future	433.5490	433.5490	433.8240	433.8240	0.063	0.0000	0.0000
2025/12/31	IGOV	07/05/2026		Index Future	441.4380	441.4380	441.7170	441.7170	0.063	0.0000	0.0000
2025/12/31	IGOV	06/08/2026		Index Future	449.5010	449.5010	449.7860	449.7860	0.063	0.0000	0.0000
2025/12/31	IGOV	05/11/2026		Index Future	457.5370	457.5370	457.8290	457.8290	0.064	0.0000	0.0000
2025/12/31	IGOV	04/02/2027		Index Future	465.5800	465.5800	465.8780	465.8780	0.064	0.0000	0.0000
2025/12/31	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/12/31	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/12/31	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/12/31	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/12/31	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/12/31	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/12/31	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/12/31	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/12/31	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/12/31	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/12/31	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/12/31	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/12/31	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/12/31	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	8.3720	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/31	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/12/31	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/12/31	R033	05/02/2026		Bond Future	7.8888	114.9874	7.8579	115.1660	0.392	0.0000	0.0000
2025/12/31	R033	05/02/2026	10.49 Call	Bond Future	13777.8900	13.7779	13956.3600	13.9564	1.295	0.0000	0.0000
2025/12/31	R033	05/02/2026	10.49 Put	Bond Future	0.2600	0.0003	0.1800	0.0002	30.769	0.0000	0.0000
2025/12/31	R033	07/05/2026		Bond Future	7.9199	112.0090	7.8875	112.1907	0.410	0.0000	0.0000
2025/12/31	R033	07/05/2026	10.38 Call	Bond Future	12787.3500	12.7874	12963.2000	12.9632	1.375	0.0000	0.0000
2025/12/31	R033	07/05/2026	10.38 Put	Bond Future	66.6200	0.0666	60.7700	0.0608	8.781	0.0000	0.0000
2025/12/31	R033	06/08/2026		Bond Future	7.9509	114.0499	7.9167	114.2351	0.430	0.0000	0.0000
2025/12/31	R033	06/08/2026	10.25 Call	Bond Future	11939.4500	11.9395	12106.8500	12.1069	1.402	0.0000	0.0000
2025/12/31	R033	06/08/2026	10.25 Put	Bond Future	343.8000	0.3438	326.0300	0.3260	5.169	0.0000	0.0000
2025/12/31	R033	05/11/2026		Bond Future	7.9930	110.9986	7.9569	111.1873	0.451	0.0000	0.0000
2025/12/31	R033	05/11/2026	9.33 Call	Bond Future	7665.1400	7.6651	7814.0000	7.8140	1.942	0.0000	0.0000
2025/12/31	R033	05/11/2026	9.33 Put	Bond Future	943.4100	0.9434	903.5600	0.9036	4.224	0.0000	0.0000
2025/12/31	R033	04/02/2027		Bond Future	8.0473	112.9204	8.0092	113.1128	0.473	0.0000	0.0000
2025/12/31	R033	04/02/2027	8.65 Call	Bond Future	5048.6800	5.0487	5171.2600	5.1713	2.428	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	
2025/12/31	R033	04/02/2027	8.65 Put	Bond Future	2059.2100	2.0592	1989.4400	1.9894	3.388	0.0000	0.0000
2025/12/31	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	11.00 Call	Bond Future	16065.9000	16.0659	16167.6100	16.1676	0.633	0.0000	0.0000
2025/12/31	R035	05/02/2026	11.17 Call	Bond Future	16940.8700	16.9409	17042.5800	17.0426	0.600	0.0000	0.0000
2025/12/31	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.67 Call	Bond Future	14333.6700	14.3337	14435.3800	14.4354	0.710	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.17 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.17 Call	Bond Future	11621.7000	11.6217	11723.4000	11.7234	0.875	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.44 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.44 Call	Bond Future	13099.4600	13.0995	13201.1700	13.2012	0.776	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.94 Call	Bond Future	15754.2800	15.7543	15855.9900	15.8560	0.646	0.0000	0.0000
2025/12/31	R035	05/02/2026	12.44 Call	Bond Future	23122.3900	23.1224	23224.1000	23.2241	0.440	0.0000	0.0000
2025/12/31	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026		Bond Future	8.2276	108.0633	8.2119	108.1650	0.191	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.79 Call	Bond Future	14968.7800	14.9688	15070.4900	15.0705	0.679	0.0000	0.0000
2025/12/31	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.64 Call	Bond Future	8627.6300	8.6276	8729.2300	8.7292	1.178	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.64 Put	Bond Future	0.4200	0.0004	0.3100	0.0003	26.190	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.14 Call	Bond Future	5689.8400	5.6898	5790.2700	5.7903	1.765	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.14 Put	Bond Future	5.8100	0.0058	4.5300	0.0045	22.031	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.64 Put	Bond Future	85.6700	0.0857	72.6800	0.0727	15.163	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.64 Call	Bond Future	2706.3700	2.7064	2795.0900	2.7951	3.278	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.25 Call	Bond Future	6344.8900	6.3449	6445.8500	6.4459	1.591	0.0000	0.0000
2025/12/31	R035	05/02/2026	9.25 Put	Bond Future	3.2400	0.0032	2.4900	0.0025	23.148	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.85 Put	Bond Future	27.6200	0.0276	22.6000	0.0226	18.175	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.85 Call	Bond Future	3949.9000	3.9499	4046.5900	4.0466	2.448	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.45 Call	Bond Future	1657.3900	1.6574	1730.6700	1.7307	4.421	0.0000	0.0000
2025/12/31	R035	05/02/2026	8.45 Put	Bond Future	233.4000	0.2334	204.9700	0.2050	12.181	0.0000	0.0000
2025/12/31	R035	07/05/2026	8.29 Put	Bond Future	1248.1200	1.2481	1194.4100	1.1944	4.303	0.0000	0.0000
2025/12/31	R035	07/05/2026	8.29 Call	Bond Future	1406.2600	1.4063	1456.1300	1.4561	3.546	0.0000	0.0000
2025/12/31	R035	07/05/2026	8.79 Put	Bond Future	433.5400	0.4335	409.5300	0.4095	5.538	0.0000	0.0000
2025/12/31	R035	07/05/2026	8.79 Call	Bond Future	3683.8800	3.6839	3763.4500	3.7635	2.160	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.20 Call	Bond Future	5887.3100	5.8873	5978.9600	5.9790	1.557	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.20 Put	Bond Future	190.4200	0.1904	178.4900	0.1785	6.265	0.0000	0.0000
2025/12/31	R035	07/05/2026		Bond Future	8.2650	105.5015	8.2486	105.6051	0.198	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.86 Call	Bond Future	14846.7100	14.8467	14949.7900	14.9498	0.694	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
2025/12/31	R035	07/05/2026	10.86 Put	Bond Future		5.4500	0.0055	4.9500	0.0050	9.174	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.66 Call	Bond Future		13811.3200	13.8113	13914.0000	13.9140	0.743	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.66 Put	Bond Future		10.5500	0.0106	9.6500	0.0097	8.531	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.16 Call	Bond Future		11159.3200	11.1593	11260.5200	11.2605	0.907	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.16 Put	Bond Future		31.1200	0.0311	28.7400	0.0287	7.648	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.66 Put	Bond Future		78.5700	0.0786	73.1000	0.0731	6.962	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.66 Call	Bond Future		8428.6300	8.4286	8526.7400	8.5267	1.164	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.71 Call	Bond Future		14071.3700	14.0714	14174.1700	14.1742	0.731	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.71 Put	Bond Future		8.9700	0.0090	8.1900	0.0082	8.696	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.21 Call	Bond Future		11428.6300	11.4286	11530.0100	11.5300	0.887	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.21 Put	Bond Future		28.5000	0.0285	26.3000	0.0263	7.719	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.71 Put	Bond Future		71.3600	0.0714	66.3400	0.0663	7.035	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.71 Call	Bond Future		8704.1200	8.7041	8802.6800	8.8027	1.132	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.64 Call	Bond Future		13707.0900	13.7071	13809.7200	13.8097	0.749	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.64 Put	Bond Future		11.2500	0.0113	10.3000	0.0103	8.444	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.14 Call	Bond Future		11051.3700	11.0514	11152.4900	11.1525	0.915	0.0000	0.0000
2025/12/31	R035	07/05/2026	10.14 Put	Bond Future		32.2400	0.0322	29.7800	0.0298	7.630	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.64 Put	Bond Future		81.7000	0.0817	76.0300	0.0760	6.940	0.0000	0.0000
2025/12/31	R035	07/05/2026	9.64 Call	Bond Future		8318.3700	8.3184	8416.2800	8.4163	1.177	0.0000	0.0000
2025/12/31	R035	06/08/2026	10.22 Call	Bond Future		11132.3200	11.1323	11231.9200	11.2319	0.895	0.0000	0.0000
2025/12/31	R035	06/08/2026	10.22 Put	Bond Future		128.3700	0.1284	122.3500	0.1224	4.690	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.72 Call	Bond Future		8531.3100	8.5313	8626.2100	8.6262	1.112	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.72 Put	Bond Future		244.2500	0.2443	233.5300	0.2335	4.389	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.22 Put	Bond Future		478.2000	0.4782	458.8500	0.4589	4.046	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.22 Call	Bond Future		5943.0600	5.9431	6029.3300	6.0293	1.452	0.0000	0.0000
2025/12/31	R035	06/08/2026	10.13 Call	Bond Future		10666.0000	10.6660	10764.9500	10.7650	0.928	0.0000	0.0000
2025/12/31	R035	06/08/2026	10.13 Put	Bond Future		143.5200	0.1435	136.8500	0.1369	4.647	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.63 Call	Bond Future		8062.7300	8.0627	8156.4000	8.1564	1.162	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.63 Put	Bond Future		275.7600	0.2758	263.8100	0.2638	4.333	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.13 Put	Bond Future		541.0400	0.5410	519.5200	0.5195	3.978	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.13 Call	Bond Future		5486.3800	5.4864	5570.4800	5.5705	1.533	0.0000	0.0000
2025/12/31	R035	06/08/2026		Bond Future		8.3030	107.4241	8.2859	107.5297	0.206	0.0000	0.0000
2025/12/31	R035	06/08/2026	11.06 Call	Bond Future		15369.7000	15.3697	15473.8000	15.4738	0.677	0.0000	0.0000
2025/12/31	R035	06/08/2026	11.06 Put	Bond Future		26.3900	0.0264	24.8700	0.0249	5.760	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.29 Put	Bond Future		1807.7300	1.8077	1751.4900	1.7515	3.111	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.29 Call	Bond Future		1727.3300	1.7273	1776.7100	1.7767	2.859	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.79 Put	Bond Future		869.6800	0.8697	837.5800	0.8376	3.691	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.79 Call	Bond Future		3819.7400	3.8197	3893.2600	3.8933	1.925	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.39 Call	Bond Future		6817.0700	6.8171	6906.8400	6.9068	1.317	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	
2025/12/31	R035	06/08/2026	9.39 Put	Bond Future	380.5600	0.3806	364.7100	0.3647	4.165	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.71 Call	Bond Future	8479.2500	8.4793	8574.0100	8.5740	1.118	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.71 Put	Bond Future	247.5900	0.2476	236.7300	0.2367	4.386	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.21 Call	Bond Future	5892.1300	5.8921	5978.1700	5.9782	1.460	0.0000	0.0000
2025/12/31	R035	06/08/2026	9.21 Put	Bond Future	484.8100	0.4848	465.2300	0.4652	4.039	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.71 Put	Bond Future	975.1300	0.9751	939.8900	0.9399	3.614	0.0000	0.0000
2025/12/31	R035	06/08/2026	8.71 Call	Bond Future	3448.1000	3.4481	3518.4800	3.5185	2.041	0.0000	0.0000
2025/12/31	R035	05/11/2026	9.80 Call	Bond Future	8662.7600	8.6628	8756.3600	8.7564	1.080	0.0000	0.0000
2025/12/31	R035	05/11/2026	9.80 Put	Bond Future	406.0200	0.4060	391.9300	0.3919	3.470	0.0000	0.0000
2025/12/31	R035	05/11/2026	9.30 Call	Bond Future	6213.1600	6.2132	6297.8900	6.2979	1.364	0.0000	0.0000
2025/12/31	R035	05/11/2026	9.30 Put	Bond Future	710.1600	0.7102	687.2000	0.6872	3.233	0.0000	0.0000
2025/12/31	R035	05/11/2026	8.80 Put	Bond Future	1258.4500	1.2585	1221.3300	1.2213	2.950	0.0000	0.0000
2025/12/31	R035	05/11/2026	8.80 Call	Bond Future	3903.1300	3.9031	3973.7000	3.9737	1.808	0.0000	0.0000
2025/12/31	R035	05/11/2026		Bond Future	8.3535	104.7980	8.3356	104.9057	0.214	0.0000	0.0000
2025/12/31	R035	05/11/2026	10.03 Call	Bond Future	9805.1400	9.8051	9901.5700	9.9016	0.983	0.0000	0.0000
2025/12/31	R035	05/11/2026	10.03 Put	Bond Future	315.6100	0.3156	304.3500	0.3044	3.568	0.0000	0.0000
2025/12/31	R035	04/02/2027		Bond Future	8.4152	106.6136	8.3965	106.7235	0.223	0.0000	0.0000
2025/12/31	R035	04/02/2027	9.02 Call	Bond Future	4691.8700	4.6919	4767.8000	4.7678	1.618	0.0000	0.0000
2025/12/31	R035	04/02/2027	9.02 Put	Bond Future	1223.1600	1.2232	1189.2000	1.1892	2.776	0.0000	0.0000
2025/12/31	R038	05/02/2026		Bond Future	8.7419	119.7123	8.7210	119.8837	0.239	0.0000	0.0000
2025/12/31	R038	05/02/2026	11.44 Call	Bond Future	19427.0500	19.4271	19598.3900	19.5984	0.882	0.0000	0.0000
2025/12/31	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R038	07/05/2026		Bond Future	8.7946	116.3775	8.7730	116.5519	0.246	0.0000	0.0000
2025/12/31	R038	07/05/2026	11.40 Call	Bond Future	18537.0200	18.5370	18710.4800	18.7105	0.936	0.0000	0.0000
2025/12/31	R038	07/05/2026	11.40 Put	Bond Future	8.7800	0.0088	7.8500	0.0079	10.592	0.0000	0.0000
2025/12/31	R038	06/08/2026		Bond Future	8.8483	118.4980	8.8258	118.6757	0.254	0.0000	0.0000
2025/12/31	R038	06/08/2026	11.77 Call	Bond Future	20174.1100	20.1741	20349.6000	20.3496	0.870	0.0000	0.0000
2025/12/31	R038	06/08/2026	11.77 Put	Bond Future	33.0300	0.0330	30.7700	0.0308	6.842	0.0000	0.0000
2025/12/31	R038	05/11/2026		Bond Future	8.9103	115.0831	8.8869	115.2643	0.263	0.0000	0.0000
2025/12/31	R038	05/11/2026	10.72 Call	Bond Future	13213.4300	13.2134	13379.1700	13.3792	1.254	0.0000	0.0000
2025/12/31	R038	05/11/2026	10.72 Put	Bond Future	336.2200	0.3362	320.8000	0.3208	4.586	0.0000	0.0000
2025/12/31	R038	04/02/2027		Bond Future	8.9818	117.0754	8.9574	117.2601	0.271	0.0000	0.0000
2025/12/31	R038	04/02/2027	9.60 Call	Bond Future	6340.0200	6.3400	6467.0300	6.4670	2.003	0.0000	0.0000
2025/12/31	R038	04/02/2027	9.60 Put	Bond Future	1789.9500	1.7900	1732.3000	1.7323	3.221	0.0000	0.0000
2025/12/31	R053	05/02/2026		Bond Future	9.0136	130.5455	8.9777	130.9891	0.398	0.0000	0.0000
2025/12/31	R053	05/02/2026	11.49 Call	Bond Future	25211.7300	25.2117	25655.2800	25.6553	1.759	0.0000	0.0000
2025/12/31	R053	05/02/2026	11.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/12/31	R053	07/05/2026		Bond Future	9.0584	127.0281	9.0214	127.4796	0.408	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	
2025/12/31	R053	07/05/2026	11.69 Call	Bond Future	26270.4300	26.2704	26719.3300	26.7193	1.709	0.0000	0.0000
2025/12/31	R053	07/05/2026	11.69 Put	Bond Future	17.4800	0.0175	14.9200	0.0149	14.645	0.0000	0.0000
2025/12/31	R053	06/08/2026		Bond Future	9.1035	129.3427	9.0655	129.8026	0.418	0.0000	0.0000
2025/12/31	R053	06/08/2026	12.28 Call	Bond Future	30270.4500	30.2705	30726.2100	30.7262	1.506	0.0000	0.0000
2025/12/31	R053	06/08/2026	12.28 Put	Bond Future	39.0500	0.0391	34.9400	0.0349	10.525	0.0000	0.0000
2025/12/31	R053	05/11/2026		Bond Future	9.1538	125.7389	9.1147	126.2071	0.427	0.0000	0.0000
2025/12/31	R053	05/11/2026	11.21 Call	Bond Future	21537.0500	21.5371	21968.0800	21.9681	2.001	0.0000	0.0000
2025/12/31	R053	05/11/2026	11.21 Put	Bond Future	573.8400	0.5738	536.7200	0.5367	6.469	0.0000	0.0000
2025/12/31	R053	04/02/2027		Bond Future	9.2103	127.9158	9.1699	128.3926	0.438	0.0000	0.0000
2025/12/31	R053	04/02/2027	9.99 Call	Bond Future	10849.7300	10.8497	11205.9000	11.2059	3.283	0.0000	0.0000
2025/12/31	R053	04/02/2027	9.99 Put	Bond Future	2207.2000	2.2072	2086.5500	2.0866	5.466	0.0000	0.0000
2025/12/31	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2025/12/31	R186	05/02/2026	8.43 Call	Bond Future	50.1700	0.0502	49.4900	0.0495	1.355	0.0000	0.0000
2025/12/31	R186	05/02/2026	8.43 Put	Bond Future	50.1700	0.0502	49.4900	0.0495	1.355	0.0000	0.0000
2025/12/31	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2025/12/31	R186	07/05/2026	8.69 Call	Bond Future	93.3900	0.0934	93.0200	0.0930	0.396	0.0000	0.0000
2025/12/31	R186	07/05/2026	8.69 Put	Bond Future	93.3900	0.0934	93.0200	0.0930	0.396	0.0000	0.0000
2025/12/31	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2025/12/31	R186	06/08/2026	8.57 Call	Bond Future	83.3000	0.0833	83.1100	0.0831	0.228	0.0000	0.0000
2025/12/31	R186	06/08/2026	8.57 Put	Bond Future	83.3000	0.0833	83.1100	0.0831	0.228	0.0000	0.0000
2025/12/31	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2025/12/31	R186	05/11/2026	8.12 Call	Bond Future	49.0800	0.0491	49.0000	0.0490	0.163	0.0000	0.0000
2025/12/31	R186	05/11/2026	8.12 Put	Bond Future	49.0800	0.0491	49.0000	0.0490	0.163	0.0000	0.0000
2025/12/31	R202	05/02/2026		Bond Future	293.6173	293.6173	293.6029	293.6029	0.005	0.0000	0.0000
2025/12/31	R202	05/02/2026	277.82 Call	Bond Future	15797.2700	15.7973	15782.9100	15.7829	0.091	0.0000	0.0000
2025/12/31	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R202	07/05/2026		Bond Future	298.9595	298.9595	298.9450	298.9450	0.005	0.0000	0.0000
2025/12/31	R202	07/05/2026	277.55 Call	Bond Future	21409.5400	21.4095	21394.9900	21.3950	0.068	0.0000	0.0000
2025/12/31	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R202	06/08/2026		Bond Future	299.0804	299.0804	299.0662	299.0662	0.005	0.0000	0.0000
2025/12/31	R202	06/08/2026	278.86 Call	Bond Future	20220.3800	20.2204	20206.1800	20.2062	0.070	0.0000	0.0000
2025/12/31	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R202	05/11/2026		Bond Future	304.3667	304.3667	304.3530	304.3530	0.005	0.0000	0.0000
2025/12/31	R202	05/11/2026	280.46 Call	Bond Future	23906.7200	23.9067	23892.9700	23.8930	0.058	0.0000	0.0000
2025/12/31	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R202	04/02/2027		Bond Future	304.2344	304.2344	304.2217	304.2217	0.004	0.0000	0.0000
2025/12/31	R202	04/02/2027	294.73 Call	Bond Future	9504.4100	9.5044	9491.7300	9.4917	0.133	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
2025/12/31	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/12/31	R209	05/02/2026		Bond Future	8.4222	87.6575	8.4015	87.7839	0.246	0.0000
2025/12/31	R209	05/02/2026	10.93 Call	Bond Future	13645.6900	13.6457	13772.0400	13.7720	0.926	0.0000
2025/12/31	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R209	07/05/2026		Bond Future	8.4631	86.0800	8.4416	86.2086	0.254	0.0000
2025/12/31	R209	07/05/2026	11.07 Call	Bond Future	13915.8600	13.9159	14043.8900	14.0439	0.920	0.0000
2025/12/31	R209	07/05/2026	11.07 Put	Bond Future	5.7300	0.0057	5.1200	0.0051	10.646	0.0000
2025/12/31	R209	06/08/2026		Bond Future	8.5046	87.6486	8.4823	87.7796	0.262	0.0000
2025/12/31	R209	06/08/2026	11.39 Call	Bond Future	15003.9700	15.0040	15133.4700	15.1335	0.863	0.0000
2025/12/31	R209	06/08/2026	11.39 Put	Bond Future	21.9000	0.0219	20.3700	0.0204	6.986	0.0000
2025/12/31	R209	05/11/2026		Bond Future	8.5540	86.0272	8.5309	86.1608	0.271	0.0000
2025/12/31	R209	05/11/2026	10.32 Call	Bond Future	9730.9400	9.7309	9851.9100	9.8519	1.243	0.0000
2025/12/31	R209	05/11/2026	10.32 Put	Bond Future	290.8600	0.2909	278.2000	0.2782	4.353	0.0000
2025/12/31	R209	04/02/2027		Bond Future	8.6124	87.5175	8.5883	87.6536	0.280	0.0000
2025/12/31	R209	04/02/2027	9.28 Call	Bond Future	4887.9600	4.8880	4983.8100	4.9838	1.961	0.0000
2025/12/31	R209	04/02/2027	9.28 Put	Bond Future	1225.5300	1.2255	1185.2000	1.1852	3.291	0.0000
2025/12/31	R210	05/02/2026		Bond Future	258.1022	258.1022	258.0900	258.0900	0.005	0.0000
2025/12/31	R210	05/02/2026	253.10 Call	Bond Future	5002.1600	5.0022	4990.0200	4.9900	0.243	0.0000
2025/12/31	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R210	07/05/2026		Bond Future	259.3322	259.3322	259.3198	259.3198	0.005	0.0000
2025/12/31	R210	07/05/2026	255.40 Call	Bond Future	3932.1500	3.9322	3919.8100	3.9198	0.314	0.0000
2025/12/31	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R210	06/08/2026		Bond Future	264.1204	264.1204	264.1082	264.1082	0.005	0.0000
2025/12/31	R210	06/08/2026	259.84 Call	Bond Future	4280.4400	4.2804	4268.1800	4.2682	0.286	0.0000
2025/12/31	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R210	05/11/2026		Bond Future	265.2693	265.2693	265.2577	265.2577	0.004	0.0000
2025/12/31	R210	05/11/2026	253.33 Call	Bond Future	11939.2700	11.9393	11927.7000	11.9277	0.097	0.0000
2025/12/31	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R210	04/02/2027		Bond Future	269.9296	269.9296	269.9186	269.9186	0.004	0.0000
2025/12/31	R210	04/02/2027	266.03 Call	Bond Future	3899.5500	3.8996	3888.5700	3.8886	0.282	0.0000
2025/12/31	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R213	05/02/2026		Bond Future	7.5605	100.8292	7.5295	100.9556	0.410	0.0000
2025/12/31	R213	05/02/2026	9.89 Call	Bond Future	8958.9800	8.9590	9085.4400	9.0854	1.412	0.0000
2025/12/31	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/12/31	R213	07/05/2026		Bond Future	7.5764	99.0886	7.5435	99.2173	0.434	0.0000
2025/12/31	R213	07/05/2026	9.80 Call	Bond Future	8253.2600	8.2533	8380.7700	8.3808	1.545	0.0000
2025/12/31	R213	07/05/2026	9.80 Put	Bond Future	9.4400	0.0094	8.2000	0.0082	13.136	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
2025/12/31	R213	06/08/2026		Bond Future	7.5908	100.8943	7.5557	101.0255	0.462	0.0000
2025/12/31	R213	06/08/2026	9.69 Call	Bond Future	7534.7000	7.5347	7661.0100	7.6610	1.676	0.0000
2025/12/31	R213	06/08/2026	9.69 Put	Bond Future	56.5200	0.0565	51.6400	0.0516	8.634	0.0000
2025/12/31	R213	05/11/2026		Bond Future	7.6236	99.1052	7.5861	99.2390	0.492	0.0000
2025/12/31	R213	05/11/2026	8.75 Call	Bond Future	4256.3700	4.2564	4368.0800	4.3681	2.625	0.0000
2025/12/31	R213	05/11/2026	8.75 Put	Bond Future	340.4900	0.3405	318.4500	0.3185	6.473	0.0000
2025/12/31	R213	04/02/2027		Bond Future	7.6721	100.8228	7.6318	100.9592	0.525	0.0000
2025/12/31	R213	04/02/2027	8.14 Call	Bond Future	2354.6500	2.3547	2445.9300	2.4459	3.877	0.0000
2025/12/31	R213	04/02/2027	8.14 Put	Bond Future	788.7100	0.7887	743.6300	0.7436	5.716	0.0000
2025/12/31	R214	05/02/2026		Bond Future	9.0468	82.2025	9.0158	82.4171	0.342	0.0000
2025/12/31	R214	05/02/2026	11.26 Call	Bond Future	13427.3700	13.4274	13641.9500	13.6420	1.598	0.0000
2025/12/31	R214	05/02/2026	11.26 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/12/31	R214	07/05/2026		Bond Future	9.0961	80.3812	9.0642	80.5996	0.351	0.0000
2025/12/31	R214	07/05/2026	11.53 Call	Bond Future	14453.3600	14.4534	14669.8200	14.6698	1.498	0.0000
2025/12/31	R214	07/05/2026	11.53 Put	Bond Future	15.6600	0.0157	13.7200	0.0137	12.388	0.0000
2025/12/31	R214	06/08/2026		Bond Future	9.1467	81.8459	9.1138	82.0684	0.360	0.0000
2025/12/31	R214	06/08/2026	11.97 Call	Bond Future	16259.9600	16.2600	16479.0000	16.4790	1.347	0.0000
2025/12/31	R214	06/08/2026	11.97 Put	Bond Future	39.8600	0.0399	36.4000	0.0364	8.680	0.0000
2025/12/31	R214	05/11/2026		Bond Future	9.2057	79.9779	9.1718	80.2045	0.369	0.0000
2025/12/31	R214	05/11/2026	10.97 Call	Bond Future	10993.0300	10.9930	11198.1900	11.1982	1.866	0.0000
2025/12/31	R214	05/11/2026	10.97 Put	Bond Future	366.2000	0.3662	344.7900	0.3448	5.847	0.0000
2025/12/31	R214	04/02/2027		Bond Future	9.2731	81.3636	9.2380	81.5944	0.378	0.0000
2025/12/31	R214	04/02/2027	9.90 Call	Bond Future	5480.9700	5.4810	5643.1500	5.6432	2.959	0.0000
2025/12/31	R214	04/02/2027	9.90 Put	Bond Future	1508.8200	1.5088	1440.2300	1.4402	4.546	0.0000
2025/12/31	R248	05/02/2026	9.50 Put	Bond Future	256.5600	0.2566	199.1800	0.1992	22.365	0.0000
2025/12/31	R248	05/02/2026	9.50 Call	Bond Future	3126.8300	3.1268	3397.6900	3.3977	8.662	0.0000
2025/12/31	R248	05/02/2026	10.00 Put	Bond Future	25.3600	0.0254	17.8800	0.0179	29.495	0.0000
2025/12/31	R248	05/02/2026	10.00 Call	Bond Future	7067.5600	7.0676	7388.3200	7.3883	4.538	0.0000
2025/12/31	R248	05/02/2026	10.48 Call	Bond Future	10771.0300	10.7710	11098.2600	11.0983	3.038	0.0000
2025/12/31	R248	05/02/2026	10.48 Put	Bond Future	2.9400	0.0029	1.9300	0.0019	34.354	0.0000
2025/12/31	R248	05/02/2026		Bond Future	9.1765	99.9262	9.1405	100.2544	0.392	0.0000
2025/12/31	R248	05/02/2026	11.46 Call	Bond Future	17618.7000	17.6187	17946.9300	17.9469	1.863	0.0000
2025/12/31	R248	05/02/2026	11.46 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2025/12/31	R248	05/02/2026	9.65 Put	Bond Future	128.4100	0.1284	96.5800	0.0966	24.788	0.0000
2025/12/31	R248	05/02/2026	9.65 Call	Bond Future	4282.9900	4.2830	4579.4000	4.5794	6.921	0.0000
2025/12/31	R248	05/02/2026	8.90 Put	Bond Future	2748.5300	2.7485	2465.7600	2.4658	10.288	0.0000
2025/12/31	R248	05/02/2026	8.90 Call	Bond Future	181.6900	0.1817	227.1600	0.2272	25.026	0.0000
2025/12/31	R248	05/02/2026	9.40 Put	Bond Future	403.7500	0.4038	320.7200	0.3207	20.565	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	
2025/12/31	R248	05/02/2026	9.40 Call	Bond Future	2401.6500	2.4017	2646.8600	2.6469	10.210	0.0000	0.0000
2025/12/31	R248	05/02/2026	9.90 Call	Bond Future	6272.5400	6.2725	6589.4300	6.5894	5.052	0.0000	0.0000
2025/12/31	R248	05/02/2026	9.90 Put	Bond Future	40.1600	0.0402	28.8100	0.0288	28.262	0.0000	0.0000
2025/12/31	R248	07/05/2026		Bond Future	9.2252	97.2819	9.1882	97.6159	0.401	0.0000	0.0000
2025/12/31	R248	07/05/2026	11.72 Call	Bond Future	18821.8800	18.8219	19153.0800	19.1531	1.760	0.0000	0.0000
2025/12/31	R248	07/05/2026	11.72 Put	Bond Future	20.3300	0.0203	17.5200	0.0175	13.822	0.0000	0.0000
2025/12/31	R248	06/08/2026		Bond Future	9.2751	99.0546	9.2370	99.3949	0.411	0.0000	0.0000
2025/12/31	R248	06/08/2026	12.37 Call	Bond Future	22241.0500	22.2411	22577.6700	22.5777	1.514	0.0000	0.0000
2025/12/31	R248	06/08/2026	12.37 Put	Bond Future	35.6500	0.0357	32.0100	0.0320	10.210	0.0000	0.0000
2025/12/31	R248	05/11/2026		Bond Future	9.3324	96.3458	9.2931	96.6923	0.421	0.0000	0.0000
2025/12/31	R248	05/11/2026	11.31 Call	Bond Future	15571.4200	15.5714	15888.7600	15.8888	2.038	0.0000	0.0000
2025/12/31	R248	05/11/2026	11.31 Put	Bond Future	450.3500	0.4504	421.2500	0.4213	6.462	0.0000	0.0000
2025/12/31	R248	04/02/2027		Bond Future	9.3973	98.0147	9.3568	98.3675	0.431	0.0000	0.0000
2025/12/31	R248	04/02/2027	10.11 Call	Bond Future	7796.7700	7.7968	8051.4100	8.0514	3.266	0.0000	0.0000
2025/12/31	R248	04/02/2027	10.11 Put	Bond Future	1922.2800	1.9223	1824.1300	1.8241	5.106	0.0000	0.0000
2025/12/31	R2R9	05/02/2026		Bond Future	8.9027	111.0297	8.8869	111.1574	0.178	0.0000	0.0000
2025/12/31	R2R9	05/02/2026	102.99 Call	Bond Future	98039.1800	98.0392	98166.8900	98.1669	0.130	0.0000	0.0000
2025/12/31	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R2R9	07/05/2026		Bond Future	8.9576	108.0442	8.9412	108.1742	0.183	0.0000	0.0000
2025/12/31	R2R9	07/05/2026	99.91 Call	Bond Future	97194.5400	97.1945	97324.4900	97.3245	0.134	0.0000	0.0000
2025/12/31	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R2R9	06/08/2026		Bond Future	9.0137	110.0129	8.9967	110.1454	0.189	0.0000	0.0000
2025/12/31	R2R9	06/08/2026	101.74 Call	Bond Future	96893.4300	96.8934	97025.9300	97.0259	0.137	0.0000	0.0000
2025/12/31	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R2R9	05/11/2026		Bond Future	9.0774	106.9542	9.0598	107.0892	0.194	0.0000	0.0000
2025/12/31	R2R9	05/11/2026	98.56 Call	Bond Future	95984.0900	95.9841	96119.1400	96.1191	0.141	0.0000	0.0000
2025/12/31	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R2R9	04/02/2027		Bond Future	9.1502	108.8058	9.1319	108.9436	0.200	0.0000	0.0000
2025/12/31	R2R9	04/02/2027	9.89 Call	Bond Future	6594.5800	6.5946	6696.0500	6.6961	1.539	0.0000	0.0000
2025/12/31	R2R9	04/02/2027	9.89 Put	Bond Future	1241.3000	1.2413	1205.0100	1.2050	2.924	0.0000	0.0000
2025/12/31	R4R2	05/02/2026		Bond Future	9.1234	112.0531	9.0924	112.3292	0.340	0.0000	0.0000
2025/12/31	R4R2	05/02/2026	103.43 Call	Bond Future	98777.8900	98.7779	99053.9900	99.0540	0.280	0.0000	0.0000
2025/12/31	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R4R2	07/05/2026		Bond Future	9.1803	108.9599	9.1482	109.2410	0.349	0.0000	0.0000
2025/12/31	R4R2	07/05/2026	100.23 Call	Bond Future	97870.8300	97.8708	98151.9200	98.1519	0.287	0.0000	0.0000
2025/12/31	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R4R2	06/08/2026		Bond Future	9.2381	110.9454	9.2050	111.2317	0.359	0.0000	0.0000
2025/12/31	R4R2	06/08/2026	102.06 Call	Bond Future	97528.0800	97.5281	97814.4100	97.8144	0.294	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
2025/12/31	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R4R2	05/11/2026		Bond Future	9.3029	107.7768	9.2686	108.0684	0.368	0.0000	0.0000
2025/12/31	R4R2	05/11/2026	98.76 Call	Bond Future	96554.1800	96.5542	96845.8300	96.8458	0.302	0.0000	0.0000
2025/12/31	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	R4R2	04/02/2027		Bond Future	9.3759	109.6426	9.3404	109.9396	0.378	0.0000	0.0000
2025/12/31	R4R2	04/02/2027	10.13 Call	Bond Future	7397.2200	7.3972	7621.2300	7.6212	3.028	0.0000	0.0000
2025/12/31	R4R2	04/02/2027	10.13 Put	Bond Future	1363.0400	1.3630	1290.0300	1.2900	5.356	0.0000	0.0000
2025/12/31	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/12/31	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

