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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2026 TO 05/01/2026

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
2026/01/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/05	2029	05/02/2026		Bond Future	144.8294	144.8294	144.9108	0.056	0.0000	0.0000
2026/01/05	2029	05/02/2026	140.11 Call	Bond Future	4719.3500	4.7194	4800.7700	1.725	0.0000	0.0000
2026/01/05	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2029	07/05/2026		Bond Future	145.9899	145.9899	146.0729	0.057	0.0000	0.0000
2026/01/05	2029	07/05/2026	141.82 Call	Bond Future	4169.8700	4.1699	4252.8900	1.991	0.0000	0.0000
2026/01/05	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	
2026/01/05	2029	06/08/2026		Bond Future		148.6704	148.6704	148.7552	148.7552	0.057	0.0000	0.0000
2026/01/05	2029	06/08/2026	144.10 Call	Bond Future		4570.4300	4.5704	4655.1600	4.6552	1.854	0.0000	0.0000
2026/01/05	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2029	05/11/2026		Bond Future		149.8242	149.8242	149.9108	149.9108	0.058	0.0000	0.0000
2026/01/05	2029	05/11/2026	147.56 Call	Bond Future		2264.1800	2.2642	2350.8400	2.3508	3.827	0.0000	0.0000
2026/01/05	2029	05/11/2026	147.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2029	04/02/2027		Bond Future		152.4551	152.4551	152.5437	152.5437	0.058	0.0000	0.0000
2026/01/05	2029	04/02/2027	149.72 Call	Bond Future		2735.1100	2.7351	2823.7000	2.8237	3.239	0.0000	0.0000
2026/01/05	2029	04/02/2027	149.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2030	05/02/2026		Bond Future		7.3598	102.3882	7.3391	102.4592	0.281	0.0000	0.0000
2026/01/05	2030	05/02/2026	9.49 Call	Bond Future		7009.2900	7.0093	7080.3500	7.0804	1.014	0.0000	0.0000
2026/01/05	2030	05/02/2026	9.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2030	07/05/2026		Bond Future		7.3763	104.2120	7.3540	104.2844	0.302	0.0000	0.0000
2026/01/05	2030	07/05/2026	9.39 Call	Bond Future		6294.2300	6.2942	6365.0700	6.3651	1.125	0.0000	0.0000
2026/01/05	2030	07/05/2026	9.39 Put	Bond Future		9.7200	0.0097	8.1800	0.0082	15.844	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.21 Put	Bond Future		916.6300	0.9166	864.2400	0.8642	5.716	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.21 Call	Bond Future		375.4500	0.3755	395.4400	0.3954	5.324	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.71 Put	Bond Future		312.5000	0.3125	285.9000	0.2859	8.512	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.71 Call	Bond Future		1388.3000	1.3883	1434.0800	1.4341	3.298	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.92 Call	Bond Future		1944.6900	1.9447	1998.0500	1.9981	2.744	0.0000	0.0000
2026/01/05	2030	07/05/2026	7.92 Put	Bond Future		199.0900	0.1991	180.0700	0.1801	9.553	0.0000	0.0000
2026/01/05	2030	06/08/2026	7.21 Put	Bond Future		1100.3200	1.1003	1050.7900	1.0508	4.501	0.0000	0.0000
2026/01/05	2030	06/08/2026	7.21 Call	Bond Future		548.6500	0.5487	572.9200	0.5729	4.424	0.0000	0.0000
2026/01/05	2030	06/08/2026	7.71 Put	Bond Future		531.0400	0.5310	500.7500	0.5008	5.704	0.0000	0.0000
2026/01/05	2030	06/08/2026	7.71 Call	Bond Future		1497.8500	1.4979	1541.3600	1.5414	2.905	0.0000	0.0000
2026/01/05	2030	06/08/2026	8.06 Call	Bond Future		2337.2700	2.3373	2390.3200	2.3903	2.270	0.0000	0.0000
2026/01/05	2030	06/08/2026	8.06 Put	Bond Future		324.0000	0.3240	303.2500	0.3033	6.404	0.0000	0.0000
2026/01/05	2030	06/08/2026		Bond Future		7.3906	102.0909	7.3664	102.1647	0.328	0.0000	0.0000
2026/01/05	2030	06/08/2026	9.22 Call	Bond Future		5452.4300	5.4524	5520.7000	5.5207	1.252	0.0000	0.0000
2026/01/05	2030	06/08/2026	9.22 Put	Bond Future		65.1900	0.0652	59.6600	0.0597	8.483	0.0000	0.0000
2026/01/05	2030	05/11/2026		Bond Future		7.4067	103.8731	7.3803	103.9484	0.357	0.0000	0.0000
2026/01/05	2030	05/11/2026	8.39 Call	Bond Future		3038.5100	3.0385	3097.4900	3.0975	1.941	0.0000	0.0000
2026/01/05	2030	05/11/2026	8.39 Put	Bond Future		280.8400	0.2808	264.4500	0.2645	5.836	0.0000	0.0000
2026/01/05	2030	04/02/2027		Bond Future		7.4402	101.6654	7.4111	101.7423	0.390	0.0000	0.0000
2026/01/05	2030	04/02/2027	7.82 Call	Bond Future		1679.6200	1.6796	1725.8200	1.7258	2.751	0.0000	0.0000
2026/01/05	2030	04/02/2027	7.82 Put	Bond Future		679.2500	0.6793	648.4900	0.6485	4.529	0.0000	0.0000
2026/01/05	2031	05/02/2026		Bond Future		112.5107	112.5107	112.9132	112.9132	0.358	0.0000	0.0000
2026/01/05	2031	05/02/2026	111.76 Call	Bond Future		796.5200	0.7965	1162.9100	1.1629	45.999	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
2026/01/05	2031	05/02/2026	111.76 Put	Bond Future	45.7800	0.0458	9.7500	0.0098	78.702	0.0000	0.0000
2026/01/05	2031	07/05/2026		Bond Future	114.5426	114.5426	114.9524	114.9524	0.358	0.0000	0.0000
2026/01/05	2031	07/05/2026	113.84 Call	Bond Future	917.5200	0.9175	1229.7300	1.2297	34.028	0.0000	0.0000
2026/01/05	2031	07/05/2026	113.84 Put	Bond Future	214.9500	0.2150	117.3600	0.1174	45.401	0.0000	0.0000
2026/01/05	2031	06/08/2026		Bond Future	114.2304	114.2304	114.6479	114.6479	0.366	0.0000	0.0000
2026/01/05	2031	06/08/2026	113.81 Call	Bond Future	862.2200	0.8622	1132.6400	1.1326	31.363	0.0000	0.0000
2026/01/05	2031	06/08/2026	113.81 Put	Bond Future	441.8700	0.4419	294.7700	0.2948	33.290	0.0000	0.0000
2026/01/05	2031	05/11/2026		Bond Future	116.2513	116.2513	116.6765	116.6765	0.366	0.0000	0.0000
2026/01/05	2031	05/11/2026	111.49 Call	Bond Future	4763.1700	4.7632	5187.2700	5.1873	8.904	0.0000	0.0000
2026/01/05	2031	05/11/2026	111.49 Put	Bond Future	1.8800	0.0019	0.8100	0.0008	56.915	0.0000	0.0000
2026/01/05	2031	04/02/2027		Bond Future	115.8439	115.8439	116.2771	116.2771	0.374	0.0000	0.0000
2026/01/05	2031	04/02/2027	116.18 Call	Bond Future	631.0700	0.6311	835.7300	0.8357	32.431	0.0000	0.0000
2026/01/05	2031	04/02/2027	116.18 Put	Bond Future	967.2100	0.9672	738.6700	0.7387	23.629	0.0000	0.0000
2026/01/05	2032	05/02/2026		Bond Future	7.7467	105.4203	7.7208	105.5465	0.333	0.0000	0.0000
2026/01/05	2032	05/02/2026	10.16 Call	Bond Future	10989.8400	10.9898	11116.1000	11.1161	1.149	0.0000	0.0000
2026/01/05	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2032	07/05/2026		Bond Future	7.7757	103.1393	7.7484	103.2678	0.350	0.0000	0.0000
2026/01/05	2032	07/05/2026	10.14 Call	Bond Future	10442.4300	10.4424	10569.7600	10.5698	1.219	0.0000	0.0000
2026/01/05	2032	07/05/2026	10.14 Put	Bond Future	6.6800	0.0067	5.4300	0.0054	18.713	0.0000	0.0000
2026/01/05	2032	06/08/2026		Bond Future	7.8038	105.0080	7.7750	105.1390	0.369	0.0000	0.0000
2026/01/05	2032	06/08/2026	10.12 Call	Bond Future	9934.6600	9.9347	10061.0600	10.0611	1.272	0.0000	0.0000
2026/01/05	2032	06/08/2026	10.12 Put	Bond Future	44.0800	0.0441	39.4400	0.0394	10.526	0.0000	0.0000
2026/01/05	2032	05/11/2026		Bond Future	7.8413	102.6836	7.8108	102.8172	0.389	0.0000	0.0000
2026/01/05	2032	05/11/2026	9.16 Call	Bond Future	5896.5200	5.8965	6008.7400	6.0087	1.903	0.0000	0.0000
2026/01/05	2032	05/11/2026	9.16 Put	Bond Future	323.4400	0.3234	302.1100	0.3021	6.595	0.0000	0.0000
2026/01/05	2032	04/02/2027		Bond Future	7.8928	104.4610	7.8603	104.5972	0.411	0.0000	0.0000
2026/01/05	2032	04/02/2027	8.48 Call	Bond Future	3274.1900	3.2742	3365.9800	3.3660	2.803	0.0000	0.0000
2026/01/05	2032	04/02/2027	8.48 Put	Bond Future	845.8100	0.8458	801.4200	0.8014	5.248	0.0000	0.0000
2026/01/05	2033	05/02/2026		Bond Future	142.6047	142.6047	142.8756	142.8756	0.190	0.0000	0.0000
2026/01/05	2033	05/02/2026	132.88 Call	Bond Future	9724.6800	9.7247	9995.5500	9.9956	2.785	0.0000	0.0000
2026/01/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2033	07/05/2026		Bond Future	143.6227	143.6227	143.8985	143.8985	0.192	0.0000	0.0000
2026/01/05	2033	07/05/2026	135.16 Call	Bond Future	8462.7200	8.4627	8738.5400	8.7385	3.259	0.0000	0.0000
2026/01/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2033	06/08/2026		Bond Future	146.2599	146.2599	146.5409	146.5409	0.192	0.0000	0.0000
2026/01/05	2033	06/08/2026	134.25 Call	Bond Future	12009.8500	12.0099	12290.9400	12.2909	2.340	0.0000	0.0000
2026/01/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2033	05/11/2026		Bond Future	147.2680	147.2680	147.5544	147.5544	0.195	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	
2026/01/05	2033	05/11/2026	137.26 Call	Bond Future	10007.9800	10.0080	10294.4300	10.2944	2.862	0.0000	0.0000
2026/01/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2033	04/02/2027		Bond Future	149.8542	149.8542	150.1461	150.1461	0.195	0.0000	0.0000
2026/01/05	2033	04/02/2027	142.71 Call	Bond Future	7144.1900	7.1442	7436.1300	7.4361	4.086	0.0000	0.0000
2026/01/05	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.40 Call	Bond Future	17037.0600	17.0371	17252.8400	17.2528	1.267	0.0000	0.0000
2026/01/05	2037	05/02/2026	12.73 Call	Bond Future	23785.6300	23.7856	24001.4100	24.0014	0.907	0.0000	0.0000
2026/01/05	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.86 Call	Bond Future	19463.4000	19.4634	19679.1800	19.6792	1.109	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.36 Call	Bond Future	16821.2400	16.8212	17037.0200	17.0370	1.283	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.65 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.65 Call	Bond Future	12856.3800	12.8564	13072.1400	13.0721	1.678	0.0000	0.0000
2026/01/05	2037	05/02/2026	12.27 Call	Bond Future	21542.5000	21.5425	21758.2800	21.7583	1.002	0.0000	0.0000
2026/01/05	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.90 Call	Bond Future	14281.9100	14.2819	14497.6900	14.4977	1.511	0.0000	0.0000
2026/01/05	2037	05/02/2026		Bond Future	8.6237	99.3637	8.5928	99.5795	0.359	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.20 Call	Bond Future	15950.0600	15.9501	16165.8400	16.1658	1.353	0.0000	0.0000
2026/01/05	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2037	05/02/2026	9.65 Call	Bond Future	6818.2100	6.8182	7031.8900	7.0319	3.134	0.0000	0.0000
2026/01/05	2037	05/02/2026	9.65 Put	Bond Future	4.1400	0.0041	2.0400	0.0020	50.725	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.10 Call	Bond Future	9602.7000	9.6027	9818.2400	9.8182	2.245	0.0000	0.0000
2026/01/05	2037	05/02/2026	10.10 Put	Bond Future	0.3900	0.0004	0.1500	0.0002	61.538	0.0000	0.0000
2026/01/05	2037	07/05/2026	9.00 Put	Bond Future	690.7400	0.6907	615.9800	0.6160	10.823	0.0000	0.0000
2026/01/05	2037	07/05/2026	9.00 Call	Bond Future	2869.6600	2.8697	3014.5700	3.0146	5.050	0.0000	0.0000
2026/01/05	2037	07/05/2026	9.49 Put	Bond Future	253.0900	0.2531	219.7200	0.2197	13.185	0.0000	0.0000
2026/01/05	2037	07/05/2026	9.49 Call	Bond Future	5610.8800	5.6109	5797.1800	5.7972	3.320	0.0000	0.0000
2026/01/05	2037	07/05/2026	10.06 Call	Bond Future	8967.5500	8.9676	9173.9000	9.1739	2.301	0.0000	0.0000
2026/01/05	2037	07/05/2026	10.06 Put	Bond Future	86.7600	0.0868	73.4400	0.0734	15.353	0.0000	0.0000
2026/01/05	2037	07/05/2026		Bond Future	8.6765	101.1337	8.6444	101.3534	0.370	0.0000	0.0000
2026/01/05	2037	07/05/2026	11.32 Call	Bond Future	16058.2000	16.0582	16276.5500	16.2766	1.360	0.0000	0.0000
2026/01/05	2037	07/05/2026	11.32 Put	Bond Future	6.3600	0.0064	5.0400	0.0050	20.755	0.0000	0.0000
2026/01/05	2037	07/05/2026	12.40 Call	Bond Future	21586.2000	21.5862	21805.8400	21.8058	1.018	0.0000	0.0000
2026/01/05	2037	07/05/2026	12.40 Put	Bond Future	0.1200	0.0001	0.0900	0.0001	25.000	0.0000	0.0000
2026/01/05	2037	07/05/2026	10.95 Put	Bond Future	18.7100	0.0187	15.3000	0.0153	18.226	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	
2026/01/05	2037	07/05/2026	10.95 Call	Bond Future	14048.5100	14.0485	14264.7700	14.2648	1.539	0.0000	0.0000
2026/01/05	2037	06/08/2026	11.30 Call	Bond Future	15430.4900	15.4305	15647.8900	15.6479	1.409	0.0000	0.0000
2026/01/05	2037	06/08/2026	11.30 Put	Bond Future	56.6900	0.0567	50.2700	0.0503	11.325	0.0000	0.0000
2026/01/05	2037	06/08/2026	10.70 Call	Bond Future	12237.4500	12.2375	12446.7800	12.4468	1.711	0.0000	0.0000
2026/01/05	2037	06/08/2026	10.70 Put	Bond Future	146.3500	0.1464	131.8600	0.1319	9.901	0.0000	0.0000
2026/01/05	2037	06/08/2026	10.02 Put	Bond Future	335.0700	0.3351	305.2100	0.3052	8.912	0.0000	0.0000
2026/01/05	2037	06/08/2026	10.02 Call	Bond Future	8488.5800	8.4886	8682.5400	8.6825	2.285	0.0000	0.0000
2026/01/05	2037	06/08/2026		Bond Future	8.7312	98.7062	8.6978	98.9301	0.382	0.0000	0.0000
2026/01/05	2037	06/08/2026	11.71 Call	Bond Future	17542.1500	17.5422	17763.0200	17.7630	1.259	0.0000	0.0000
2026/01/05	2037	06/08/2026	11.71 Put	Bond Future	22.8400	0.0228	19.8900	0.0199	12.916	0.0000	0.0000
2026/01/05	2037	05/11/2026		Bond Future	8.7861	100.4291	8.7515	100.6570	0.394	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.62 Call	Bond Future	11468.6400	11.4686	11672.1600	11.6722	1.775	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.62 Put	Bond Future	337.1600	0.3372	312.7300	0.3127	7.246	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.83 Call	Bond Future	12573.1500	12.5732	12780.5700	12.7806	1.650	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.83 Put	Bond Future	277.3700	0.2774	256.8400	0.2568	7.402	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.23 Call	Bond Future	9406.6000	9.4066	9600.3900	9.6004	2.060	0.0000	0.0000
2026/01/05	2037	05/11/2026	10.23 Put	Bond Future	494.7100	0.4947	460.5500	0.4606	6.905	0.0000	0.0000
2026/01/05	2037	05/11/2026	9.46 Put	Bond Future	1097.0200	1.0970	1029.7700	1.0298	6.130	0.0000	0.0000
2026/01/05	2037	05/11/2026	9.46 Call	Bond Future	5397.7100	5.3977	5558.4100	5.5584	2.977	0.0000	0.0000
2026/01/05	2037	04/02/2027		Bond Future	8.8513	97.9110	8.8153	98.1433	0.407	0.0000	0.0000
2026/01/05	2037	04/02/2027	9.51 Call	Bond Future	5578.8400	5.5788	5736.3700	5.7364	2.824	0.0000	0.0000
2026/01/05	2037	04/02/2027	9.51 Put	Bond Future	1457.9700	1.4580	1383.2800	1.3833	5.123	0.0000	0.0000
2026/01/05	2038	05/02/2026		Bond Future	157.2137	157.2137	157.9318	157.9318	0.457	0.0000	0.0000
2026/01/05	2038	05/02/2026	143.20 Call	Bond Future	14013.6700	14.0137	14731.7600	14.7318	5.124	0.0000	0.0000
2026/01/05	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2038	07/05/2026		Bond Future	160.0528	160.0528	160.7841	160.7841	0.457	0.0000	0.0000
2026/01/05	2038	07/05/2026	144.53 Call	Bond Future	15522.7700	15.5228	16254.0900	16.2541	4.711	0.0000	0.0000
2026/01/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2038	06/08/2026		Bond Future	160.7987	160.7987	161.5436	161.5436	0.463	0.0000	0.0000
2026/01/05	2038	06/08/2026	144.72 Call	Bond Future	16078.6900	16.0787	16823.5500	16.8236	4.633	0.0000	0.0000
2026/01/05	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2038	05/11/2026		Bond Future	163.6442	163.6442	164.4026	164.4026	0.463	0.0000	0.0000
2026/01/05	2038	05/11/2026	146.31 Call	Bond Future	17334.2200	17.3342	18092.5700	18.0926	4.375	0.0000	0.0000
2026/01/05	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2038	04/02/2027		Bond Future	164.2951	164.2951	165.0676	165.0676	0.470	0.0000	0.0000
2026/01/05	2038	04/02/2027	153.83 Call	Bond Future	10465.1300	10.4651	11237.6200	11.2376	7.382	0.0000	0.0000
2026/01/05	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2040	05/02/2026	10.35 Put	Bond Future	0.7000	0.0007	0.3000	0.0003	57.143	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	
2026/01/05	2040	05/02/2026	10.35 Call	Bond Future	9851.6100	9.8516	10055.3200	10.0553	2.068	0.0000	0.0000
2026/01/05	2040	05/02/2026	10.75 Call	Bond Future	12502.3300	12.5023	12706.3800	12.7064	1.632	0.0000	0.0000
2026/01/05	2040	05/02/2026	10.75 Put	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.15 Call	Bond Future	15040.9500	15.0410	15245.0400	15.2450	1.357	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.15 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/05	2040	05/02/2026	13.23 Call	Bond Future	26628.0600	26.6281	26832.1700	26.8322	0.767	0.0000	0.0000
2026/01/05	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.82 Call	Bond Future	19055.8500	19.0559	19259.9600	19.2600	1.071	0.0000	0.0000
2026/01/05	2040	05/02/2026		Bond Future	9.0011	100.2348	8.9752	100.4389	0.288	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.49 Call	Bond Future	17114.3700	17.1144	17318.4800	17.3185	1.193	0.0000	0.0000
2026/01/05	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	2040	05/02/2026	10.24 Call	Bond Future	9102.5300	9.1025	9305.9500	9.3060	2.235	0.0000	0.0000
2026/01/05	2040	05/02/2026	10.24 Put	Bond Future	1.2600	0.0013	0.5700	0.0006	54.762	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.80 Put	Bond Future	12.3600	0.0124	6.9200	0.0069	44.013	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.80 Call	Bond Future	6022.9800	6.0230	6221.6500	6.2217	3.299	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.05 Put	Bond Future	655.6000	0.6556	536.9900	0.5370	18.092	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.05 Call	Bond Future	1038.9800	1.0390	1124.4800	1.1245	8.229	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.20 Put	Bond Future	311.8200	0.3118	237.8000	0.2378	23.738	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.20 Call	Bond Future	1858.4800	1.8585	1988.5700	1.9886	7.000	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.40 Call	Bond Future	3175.4000	3.1754	3345.9500	3.3460	5.371	0.0000	0.0000
2026/01/05	2040	05/02/2026	9.40 Put	Bond Future	107.6200	0.1076	74.0600	0.0741	31.184	0.0000	0.0000
2026/01/05	2040	07/05/2026		Bond Future	9.0600	102.0202	9.0332	102.2280	0.296	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.67 Call	Bond Future	17603.8500	17.6039	17809.8500	17.8099	1.170	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.67 Put	Bond Future	9.7300	0.0097	7.9300	0.0079	18.499	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.22 Call	Bond Future	20718.1600	20.7182	20925.5900	20.9256	1.001	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.22 Put	Bond Future	1.6300	0.0016	1.2600	0.0013	22.699	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.72 Call	Bond Future	17893.8400	17.8938	18100.0700	18.1001	1.153	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.72 Put	Bond Future	8.3400	0.0083	6.7700	0.0068	18.825	0.0000	0.0000
2026/01/05	2040	07/05/2026	10.70 Put	Bond Future	78.6000	0.0786	67.6000	0.0676	13.995	0.0000	0.0000
2026/01/05	2040	07/05/2026	10.70 Call	Bond Future	11703.3000	11.7033	11900.1000	11.9001	1.682	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.53 Call	Bond Future	22399.3900	22.3994	22607.0600	22.6071	0.927	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.53 Put	Bond Future	0.5400	0.0005	0.4100	0.0004	24.074	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.03 Call	Bond Future	19661.2800	19.6613	19868.4200	19.8684	1.054	0.0000	0.0000
2026/01/05	2040	07/05/2026	12.03 Put	Bond Future	3.0900	0.0031	2.4300	0.0024	21.359	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.12 Put	Bond Future	40.3600	0.0404	34.2100	0.0342	15.238	0.0000	0.0000
2026/01/05	2040	07/05/2026	11.12 Call	Bond Future	14325.5500	14.3256	14527.2000	14.5272	1.408	0.0000	0.0000
2026/01/05	2040	06/08/2026		Bond Future	9.1212	99.3582	9.0935	99.5699	0.304	0.0000	0.0000
2026/01/05	2040	06/08/2026	12.19 Call	Bond Future	19949.5400	19.9495	20158.3400	20.1583	1.047	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
2026/01/05	2040	06/08/2026	12.19 Put	Bond Future	25.1800	0.0252	22.2500	0.0223	11.636	0.0000
2026/01/05	2040	05/11/2026		Bond Future	9.1820	101.0924	9.1533	101.3080	0.313	0.0000
2026/01/05	2040	05/11/2026	11.06 Call	Bond Future	13133.4400	13.1334	13325.6500	13.3257	1.464	0.0000
2026/01/05	2040	05/11/2026	11.06 Put	Bond Future	366.6300	0.3666	343.1900	0.3432	6.393	0.0000
2026/01/05	2040	05/11/2026	11.27 Call	Bond Future	14348.6600	14.3487	14544.4300	14.5444	1.364	0.0000
2026/01/05	2040	05/11/2026	11.27 Put	Bond Future	304.3200	0.3043	284.4400	0.2844	6.533	0.0000
2026/01/05	2040	05/11/2026	10.67 Call	Bond Future	10849.6300	10.8496	11032.9800	11.0330	1.690	0.0000
2026/01/05	2040	05/11/2026	10.67 Put	Bond Future	530.6900	0.5307	498.3900	0.4984	6.086	0.0000
2026/01/05	2040	05/11/2026	9.91 Put	Bond Future	1144.3800	1.1444	1082.5500	1.0826	5.403	0.0000
2026/01/05	2040	05/11/2026	9.91 Call	Bond Future	6395.9500	6.3960	6549.7700	6.5498	2.405	0.0000
2026/01/05	2040	04/02/2027		Bond Future	9.2523	98.3351	9.2226	98.5549	0.322	0.0000
2026/01/05	2040	04/02/2027	9.93 Call	Bond Future	6426.3700	6.4264	6575.1100	6.5751	2.315	0.0000
2026/01/05	2040	04/02/2027	9.93 Put	Bond Future	1607.6400	1.6076	1536.6400	1.5366	4.416	0.0000
2026/01/05	2043	05/02/2026		Bond Future	122.5488	122.5488	122.5422	122.5422	0.005	0.0000
2026/01/05	2043	05/02/2026	109.66 Call	Bond Future	12888.7600	12.8888	12882.2300	12.8822	0.051	0.0000
2026/01/05	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2043	07/05/2026		Bond Future	124.7619	124.7619	124.7554	124.7554	0.005	0.0000
2026/01/05	2043	07/05/2026	111.70 Call	Bond Future	13061.9003	13.0619	13055.3981	13.0554	0.050	0.0000
2026/01/05	2043	07/05/2026	111.70 Put	Bond Future	0.0103	0.0000	0.0081	0.0000	21.227	0.0000
2026/01/05	2043	06/08/2026		Bond Future	124.2074	124.2074	124.2010	124.2010	0.005	0.0000
2026/01/05	2043	06/08/2026	110.88 Call	Bond Future	13328.2620	13.3283	13321.7712	13.3218	0.049	0.0000
2026/01/05	2043	06/08/2026	110.88 Put	Bond Future	0.8820	0.0009	0.8112	0.0008	8.024	0.0000
2026/01/05	2043	05/11/2026		Bond Future	126.4047	126.4047	126.3985	126.3985	0.005	0.0000
2026/01/05	2043	05/11/2026	112.84 Call	Bond Future	13569.7682	13.5698	13563.3062	13.5633	0.048	0.0000
2026/01/05	2043	05/11/2026	112.84 Put	Bond Future	5.0482	0.0050	4.8262	0.0048	4.398	0.0000
2026/01/05	2043	04/02/2027		Bond Future	125.7397	125.7397	125.7340	125.7340	0.005	0.0000
2026/01/05	2043	04/02/2027	117.63 Call	Bond Future	8329.6372	8.3296	8320.9735	8.3210	0.104	0.0000
2026/01/05	2043	04/02/2027	117.63 Put	Bond Future	219.9072	0.2199	217.0135	0.2170	1.316	0.0000
2026/01/05	2044	05/02/2026	11.45 Call	Bond Future	16167.5100	16.1675	16428.5400	16.4285	1.615	0.0000
2026/01/05	2044	05/02/2026	11.45 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/05	2044	05/02/2026	11.25 Call	Bond Future	14888.5800	14.8886	15149.6000	15.1496	1.753	0.0000
2026/01/05	2044	05/02/2026	11.25 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000
2026/01/05	2044	05/02/2026	11.50 Call	Bond Future	16482.2200	16.4822	16743.2600	16.7433	1.584	0.0000
2026/01/05	2044	05/02/2026	11.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/05	2044	05/02/2026	10.90 Put	Bond Future	0.1800	0.0002	0.0600	0.0001	66.667	0.0000
2026/01/05	2044	05/02/2026	10.90 Call	Bond Future	12570.9500	12.5710	12831.8800	12.8319	2.076	0.0000
2026/01/05	2044	05/02/2026	10.07 Put	Bond Future	11.2500	0.0113	5.9400	0.0059	47.200	0.0000
2026/01/05	2044	05/02/2026	10.07 Call	Bond Future	6650.9800	6.6510	6906.7200	6.9067	3.845	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
2026/01/05	2044	05/02/2026		Bond Future	9.2364	96.0100	9.2054	96.2710	0.335	0.0000
2026/01/05	2044	05/02/2026	11.56 Call	Bond Future	16857.2900	16.8573	17118.3300	17.1183	1.549	0.0000
2026/01/05	2044	05/02/2026	11.56 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/05	2044	05/02/2026	10.00 Put	Bond Future	16.3400	0.0163	8.9400	0.0089	45.288	0.0000
2026/01/05	2044	05/02/2026	10.00 Call	Bond Future	6126.0700	6.1261	6379.7200	6.3797	4.141	0.0000
2026/01/05	2044	07/05/2026	Put	Bond Future	3645.7900	3.6458	3451.2900	3.4513	5.335	0.0000
2026/01/05	2044	07/05/2026	Call	Bond Future	1366.0100	1.3660	1437.2100	1.4372	5.212	0.0000
2026/01/05	2044	07/05/2026	10.00 Call	Bond Future	6035.4600	6.0355	6248.0100	6.2480	3.522	0.0000
2026/01/05	2044	07/05/2026	10.00 Put	Bond Future	447.9700	0.4480	394.8200	0.3948	11.865	0.0000
2026/01/05	2044	07/05/2026		Bond Future	9.2956	97.7202	9.2637	97.9859	0.343	0.0000
2026/01/05	2044	07/05/2026	11.80 Call	Bond Future	17785.3100	17.7853	18047.8600	18.0479	1.476	0.0000
2026/01/05	2044	07/05/2026	11.80 Put	Bond Future	16.8400	0.0168	13.6900	0.0137	18.705	0.0000
2026/01/05	2044	06/08/2026		Bond Future	9.3570	95.1056	9.3240	95.3762	0.352	0.0000
2026/01/05	2044	06/08/2026	12.42 Call	Bond Future	20808.0600	20.8081	21074.7200	21.0747	1.282	0.0000
2026/01/05	2044	06/08/2026	12.42 Put	Bond Future	32.0300	0.0320	28.0600	0.0281	12.395	0.0000
2026/01/05	2044	05/11/2026		Bond Future	9.4175	96.7654	9.3835	97.0410	0.361	0.0000
2026/01/05	2044	05/11/2026	11.34 Call	Bond Future	14255.4600	14.2555	14499.8100	14.4998	1.714	0.0000
2026/01/05	2044	05/11/2026	11.34 Put	Bond Future	463.0400	0.4630	431.8100	0.4318	6.745	0.0000
2026/01/05	2044	04/02/2027		Bond Future	9.4866	94.0585	9.4514	94.3392	0.371	0.0000
2026/01/05	2044	04/02/2027	10.18 Call	Bond Future	7008.3600	7.0084	7202.1300	7.2021	2.765	0.0000
2026/01/05	2044	04/02/2027	10.18 Put	Bond Future	1718.7700	1.7188	1631.8400	1.6318	5.058	0.0000
2026/01/05	2046	05/02/2026		Bond Future	141.2358	141.2358	141.3337	141.3337	0.069	0.0000
2026/01/05	2046	05/02/2026	121.65 Call	Bond Future	19585.8100	19.5858	19683.7100	19.6837	0.500	0.0000
2026/01/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2046	07/05/2026		Bond Future	141.5003	141.5003	141.5998	141.5998	0.070	0.0000
2026/01/05	2046	07/05/2026	124.95 Call	Bond Future	16550.2600	16.5503	16649.8100	16.6498	0.602	0.0000
2026/01/05	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2046	06/08/2026		Bond Future	144.0982	144.0982	144.1999	144.1999	0.071	0.0000
2026/01/05	2046	06/08/2026	122.38 Call	Bond Future	21718.2200	21.7182	21819.8600	21.8199	0.468	0.0000
2026/01/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2046	05/11/2026		Bond Future	144.3266	144.3266	144.4305	144.4305	0.072	0.0000
2026/01/05	2046	05/11/2026	125.48 Call	Bond Future	18846.5800	18.8466	18950.4600	18.9505	0.551	0.0000
2026/01/05	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2046	04/02/2027		Bond Future	146.8600	146.8600	146.9662	146.9662	0.072	0.0000
2026/01/05	2046	04/02/2027	131.09 Call	Bond Future	15769.9900	15.7700	15876.1600	15.8762	0.673	0.0000
2026/01/05	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2050	05/02/2026		Bond Future	142.6614	142.6614	142.4105	142.4105	0.176	0.0000
2026/01/05	2050	05/02/2026	122.82 Call	Bond Future	19841.3900	19.8414	19590.4600	19.5905	1.265	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
2026/01/05	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2050	07/05/2026		Bond Future	145.2379	145.2379	144.9826	144.9826	0.176	0.0000
2026/01/05	2050	07/05/2026	124.07 Call	Bond Future	21167.9100	21.1679	20912.6300	20.9126	1.206	0.0000
2026/01/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2050	06/08/2026		Bond Future	145.4627	145.4627	145.2026	145.2026	0.179	0.0000
2026/01/05	2050	06/08/2026	123.27 Call	Bond Future	22192.7000	22.1927	21932.6400	21.9326	1.172	0.0000
2026/01/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2050	05/11/2026		Bond Future	148.0368	148.0368	147.7727	147.7727	0.178	0.0000
2026/01/05	2050	05/11/2026	123.84 Call	Bond Future	24196.8100	24.1968	23932.7000	23.9327	1.092	0.0000
2026/01/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	2050	04/02/2027		Bond Future	148.1589	148.1589	147.8907	147.8907	0.181	0.0000
2026/01/05	2050	04/02/2027	132.39 Call	Bond Future	15768.8900	15.7689	15500.6800	15.5007	1.701	0.0000
2026/01/05	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	AL37	05/02/2026		Index Future	1268.1820	1268.1820	1269.3670	1269.3670	0.093	0.0000
2026/01/05	AL37	07/05/2026		Index Future	1290.7730	1290.7730	1291.9810	1291.9810	0.094	0.0000
2026/01/05	AL37	06/08/2026		Index Future	1313.9150	1313.9150	1315.1490	1315.1490	0.094	0.0000
2026/01/05	AL37	05/11/2026		Index Future	1337.1320	1337.1320	1338.3970	1338.3970	0.095	0.0000
2026/01/05	AL37	04/02/2027		Index Future	1360.3300	1360.3300	1361.6280	1361.6280	0.095	0.0000
2026/01/05	AL7T	05/02/2026		Index Future	1634.6800	1634.6800	1637.6410	1637.6410	0.181	0.0000
2026/01/05	AL7T	07/05/2026		Index Future	1663.8000	1663.8000	1666.8170	1666.8170	0.181	0.0000
2026/01/05	AL7T	06/08/2026		Index Future	1693.6290	1693.6290	1696.7060	1696.7060	0.182	0.0000
2026/01/05	AL7T	05/11/2026		Index Future	1723.5560	1723.5560	1726.6980	1726.6980	0.182	0.0000
2026/01/05	AL7T	04/02/2027		Index Future	1753.4580	1753.4580	1756.6690	1756.6690	0.183	0.0000
2026/01/05	ALBI	05/02/2026		Index Future	1376.4770	1376.4770	1379.0120	1379.0120	0.184	0.0000
2026/01/05	ALBI	07/05/2026		Index Future	1400.9980	1400.9980	1403.5800	1403.5800	0.184	0.0000
2026/01/05	ALBI	06/08/2026		Index Future	1426.1160	1426.1160	1428.7490	1428.7490	0.185	0.0000
2026/01/05	ALBI	05/11/2026		Index Future	1451.3160	1451.3160	1454.0050	1454.0050	0.185	0.0000
2026/01/05	ALBI	04/02/2027		Index Future	1476.4950	1476.4950	1479.2420	1479.2420	0.186	0.0000
2026/01/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/05	ES33	05/02/2026		Bond Future	8.7402	96.2766	8.7141	96.4136	0.299	0.0000	0.0000
2026/01/05	ES33	05/02/2026	11.49 Call	Bond Future	13081.1700	13.0812	13218.1100	13.2181	1.047	0.0000	0.0000
2026/01/05	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES33	07/05/2026		Bond Future	8.8038	94.2221	8.7764	94.3617	0.311	0.0000	0.0000
2026/01/05	ES33	07/05/2026	11.69 Call	Bond Future	13341.5700	13.3416	13481.1100	13.4811	1.046	0.0000	0.0000
2026/01/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES33	06/08/2026		Bond Future	8.8687	95.9519	8.8400	96.0942	0.324	0.0000	0.0000
2026/01/05	ES33	06/08/2026	12.02 Call	Bond Future	14083.3000	14.0833	14225.5100	14.2255	1.010	0.0000	0.0000
2026/01/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES33	05/11/2026		Bond Future	8.9461	93.8575	8.9160	94.0024	0.337	0.0000	0.0000
2026/01/05	ES33	05/11/2026	10.83 Call	Bond Future	8529.0800	8.5291	8674.0100	8.6740	1.699	0.0000	0.0000
2026/01/05	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES33	04/02/2027		Bond Future	9.0408	95.5031	9.0091	95.6509	0.351	0.0000	0.0000
2026/01/05	ES33	04/02/2027	9.70 Call	Bond Future	3006.5100	3.0065	3154.2900	3.1543	4.915	0.0000	0.0000
2026/01/05	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES42	05/02/2026		Bond Future	9.4439	94.7441	9.4129	94.9851	0.329	0.0000	0.0000
2026/01/05	ES42	05/02/2026	11.85 Call	Bond Future	16144.4200	16.1444	16385.3700	16.3854	1.492	0.0000	0.0000
2026/01/05	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES42	07/05/2026		Bond Future	9.5084	92.1908	9.4763	92.4362	0.337	0.0000	0.0000
2026/01/05	ES42	07/05/2026	12.20 Call	Bond Future	17549.3500	17.5494	17794.7900	17.7948	1.399	0.0000	0.0000
2026/01/05	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES42	06/08/2026		Bond Future	9.5726	93.8831	9.5395	94.1331	0.346	0.0000	0.0000
2026/01/05	ES42	06/08/2026	12.65 Call	Bond Future	19408.7500	19.4088	19658.7500	19.6588	1.288	0.0000	0.0000
2026/01/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES42	05/11/2026		Bond Future	9.6426	91.2802	9.6084	91.5349	0.355	0.0000	0.0000
2026/01/05	ES42	05/11/2026	11.66 Call	Bond Future	13315.4200	13.3154	13570.0700	13.5701	1.912	0.0000	0.0000
2026/01/05	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	ES42	04/02/2027		Bond Future	9.7211	92.8791	9.6856	93.1385	0.365	0.0000	0.0000
2026/01/05	ES42	04/02/2027	10.29 Call	Bond Future	4019.1800	4.0192	4278.5500	4.2786	6.453	0.0000	0.0000
2026/01/05	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2026/01/05	GOVI	05/02/2026		GOVI	1350.8790	1350.8790	1353.3730	1353.3730	0.185	0.0000
2026/01/05	GOVI	05/02/2026	1,150. Call 00	GOVI	2008790.0000	200.8790	2033730.0000	203.3730	1.242	0.0000
2026/01/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	GOVI	07/05/2026		GOVI	1374.9430	1374.9430	1377.4840	1377.4840	0.185	0.0000
2026/01/05	GOVI	07/05/2026	1,177. Call 00	GOVI	1979430.0000	197.9430	2004840.0000	200.4840	1.284	0.0000
2026/01/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	GOVI	06/08/2026		GOVI	1399.5940	1399.5940	1402.1850	1402.1850	0.185	0.0000
2026/01/05	GOVI	06/08/2026	1,189. Call 00	GOVI	2105940.0000	210.5940	2131850.0000	213.1850	1.230	0.0000
2026/01/05	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	GOVI	05/11/2026		GOVI	1424.3250	1424.3250	1426.9720	1426.9720	0.186	0.0000
2026/01/05	GOVI	05/11/2026	1,277. Call 00	GOVI	1473250.0000	147.3250	1499720.0000	149.9720	1.797	0.0000
2026/01/05	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	GOVI	04/02/2027		GOVI	1449.0360	1449.0360	1451.7400	1451.7400	0.187	0.0000
2026/01/05	GOVI	04/02/2027	1,369. Call 00	GOVI	800360.0000	80.0360	827400.0000	82.7400	3.378	0.0000
2026/01/05	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/05	I258	05/02/2026		Bond Future	128.0893	128.0893	128.9531	128.9531	0.674	0.0000
2026/01/05	I258	05/02/2026	111.65 Call	Bond Future	16439.2500	16.4393	17303.0600	17.3031	5.255	0.0000
2026/01/05	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	I258	07/05/2026		Bond Future	130.4024	130.4024	131.2818	131.2818	0.674	0.0000
2026/01/05	I258	07/05/2026	113.73 Call	Bond Future	16672.6545	16.6727	17551.9459	17.5519	5.274	0.0000
2026/01/05	I258	07/05/2026	113.73 Put	Bond Future	0.3045	0.0003	0.1259	0.0001	58.663	0.0000
2026/01/05	I258	06/08/2026		Bond Future	129.9514	129.9514	130.8474	130.8474	0.689	0.0000
2026/01/05	I258	06/08/2026	112.95 Call	Bond Future	17010.3675	17.0104	17902.9401	17.9029	5.247	0.0000
2026/01/05	I258	06/08/2026	112.95 Put	Bond Future	8.9375	0.0089	5.5001	0.0055	38.461	0.0000
2026/01/05	I258	05/11/2026		Bond Future	132.2505	132.2505	133.1626	133.1626	0.690	0.0000
2026/01/05	I258	05/11/2026	114.95 Call	Bond Future	17335.8129	17.3358	18237.4152	18.2374	5.201	0.0000
2026/01/05	I258	05/11/2026	114.95 Put	Bond Future	35.3129	0.0353	24.8052	0.0248	29.756	0.0000
2026/01/05	I258	04/02/2027		Bond Future	131.6881	131.6881	132.6169	132.6169	0.705	0.0000
2026/01/05	I258	04/02/2027	118.90 Call	Bond Future	13123.1737	13.1232	13983.4533	13.9835	6.555	0.0000
2026/01/05	I258	04/02/2027	118.90 Put	Bond Future	335.1037	0.3351	266.5733	0.2666	20.450	0.0000
2026/01/05	IGOV	05/02/2026		Index Future	433.7890	433.7890	434.1760	434.1760	0.089	0.0000
2026/01/05	IGOV	07/05/2026		Index Future	441.6230	441.6230	442.0180	442.0180	0.089	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
2026/01/05	IGOV	06/08/2026		Index Future	449.6450	449.6450	450.0490	0.090	0.0000	0.0000
2026/01/05	IGOV	05/11/2026		Index Future	457.6940	457.6940	458.1080	0.090	0.0000	0.0000
2026/01/05	IGOV	04/02/2027		Index Future	465.7360	465.7360	466.1610	0.091	0.0000	0.0000
2026/01/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2026/01/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2026/01/05	R033	05/02/2026		Bond Future	7.8781	115.0492	7.8574	0.263	0.0000	0.0000
2026/01/05	R033	05/02/2026	10.49 Call	Bond Future	13839.5400	13.8395	13959.1700	0.864	0.0000	0.0000
2026/01/05	R033	05/02/2026	10.49 Put	Bond Future	0.1300	0.0001	0.0500	61.538	0.0000	0.0000
2026/01/05	R033	07/05/2026		Bond Future	7.9114	112.0565	7.8896	0.276	0.0000	0.0000
2026/01/05	R033	07/05/2026	10.38 Call	Bond Future	12829.0800	12.8291	12943.9700	0.896	0.0000	0.0000
2026/01/05	R033	07/05/2026	10.38 Put	Bond Future	60.8500	0.0609	53.8000	11.586	0.0000	0.0000
2026/01/05	R033	06/08/2026		Bond Future	7.9440	114.0868	7.9211	0.289	0.0000	0.0000
2026/01/05	R033	06/08/2026	10.25 Call	Bond Future	11964.1100	11.9641	12069.6600	0.882	0.0000	0.0000
2026/01/05	R033	06/08/2026	10.25 Put	Bond Future	331.6100	0.3316	312.9000	5.642	0.0000	0.0000
2026/01/05	R033	05/11/2026		Bond Future	7.9853	111.0388	7.9611	0.303	0.0000	0.0000
2026/01/05	R033	05/11/2026	9.33 Call	Bond Future	7686.3300	7.6863	7777.7900	1.190	0.0000	0.0000
2026/01/05	R033	05/11/2026	9.33 Put	Bond Future	924.4100	0.9244	889.2100	3.808	0.0000	0.0000
2026/01/05	R033	04/02/2027		Bond Future	8.0394	112.9602	8.0138	0.318	0.0000	0.0000
2026/01/05	R033	04/02/2027	8.65 Call	Bond Future	5063.0000	5.0630	5136.3500	1.449	0.0000	0.0000
2026/01/05	R033	04/02/2027	8.65 Put	Bond Future	2033.7000	2.0337	1977.8400	2.747	0.0000	0.0000
2026/01/05	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	11.00 Call	Bond Future	15972.5900	15.9726	16139.7900	1.047	0.0000	0.0000
2026/01/05	R035	05/02/2026	11.17 Call	Bond Future	16847.5600	16.8476	17014.7600	0.992	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
2026/01/05	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.67 Call	Bond Future	14240.3600	14.2404	14407.5600	14.4076	1.174	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.17 Call	Bond Future	11528.3700	11.5284	11695.5600	11.6956	1.450	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.44 Call	Bond Future	13006.1400	13.0061	13173.3400	13.1733	1.286	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.94 Call	Bond Future	15660.9700	15.6610	15828.1700	15.8282	1.068	0.0000	0.0000
2026/01/05	R035	05/02/2026	12.44 Call	Bond Future	23029.0800	23.0291	23196.2800	23.1963	0.726	0.0000	0.0000
2026/01/05	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026		Bond Future	8.2421	107.9700	8.2162	108.1372	0.314	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.79 Call	Bond Future	14875.4700	14.8755	15042.6700	15.0427	1.124	0.0000	0.0000
2026/01/05	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.45 Call	Bond Future	1561.8600	1.5619	1672.0600	1.6721	7.056	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.45 Put	Bond Future	231.1800	0.2312	174.1800	0.1742	24.656	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.25 Call	Bond Future	6250.7800	6.2508	6416.7300	6.4167	2.655	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.25 Put	Bond Future	2.4400	0.0024	1.1900	0.0012	51.230	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.85 Put	Bond Future	24.2200	0.0242	14.6600	0.0147	39.472	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.85 Call	Bond Future	3853.1900	3.8532	4010.8300	4.0108	4.091	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.64 Call	Bond Future	8534.1700	8.5342	8701.2100	8.7012	1.957	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.64 Put	Bond Future	0.2700	0.0003	0.1100	0.0001	59.259	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.14 Call	Bond Future	5595.2900	5.5953	5760.2800	5.7603	2.949	0.0000	0.0000
2026/01/05	R035	05/02/2026	9.14 Put	Bond Future	4.5700	0.0046	2.3600	0.0024	48.359	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.64 Put	Bond Future	80.5900	0.0806	54.7800	0.0548	32.026	0.0000	0.0000
2026/01/05	R035	05/02/2026	8.64 Call	Bond Future	2607.9800	2.6080	2749.3700	2.7494	5.421	0.0000	0.0000
2026/01/05	R035	07/05/2026	8.29 Put	Bond Future	1285.0900	1.2851	1187.9700	1.1880	7.557	0.0000	0.0000
2026/01/05	R035	07/05/2026	8.29 Call	Bond Future	1333.9800	1.3340	1407.1800	1.4072	5.487	0.0000	0.0000
2026/01/05	R035	07/05/2026	8.79 Put	Bond Future	442.2700	0.4423	396.5500	0.3966	10.338	0.0000	0.0000
2026/01/05	R035	07/05/2026	8.79 Call	Bond Future	3583.3600	3.5834	3707.9600	3.7080	3.477	0.0000	0.0000
2026/01/05	R035	07/05/2026	9.20 Call	Bond Future	5779.4400	5.7794	5926.3600	5.9264	2.542	0.0000	0.0000
2026/01/05	R035	07/05/2026	9.20 Put	Bond Future	191.8000	0.1918	168.4000	0.1684	12.200	0.0000	0.0000
2026/01/05	R035	07/05/2026		Bond Future	8.2823	105.3923	8.2553	105.5626	0.326	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.86 Call	Bond Future	14737.1600	14.7372	14906.4600	14.9065	1.149	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.86 Put	Bond Future	5.1500	0.0052	4.1300	0.0041	19.806	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.66 Call	Bond Future	13701.5800	13.7016	13870.0700	13.8701	1.230	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.66 Put	Bond Future	10.0600	0.0101	8.2300	0.0082	18.191	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.16 Call	Bond Future	11049.2300	11.0492	11214.7200	11.2147	1.498	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.16 Put	Bond Future	30.2800	0.0303	25.4500	0.0255	15.951	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
2026/01/05	R035	07/05/2026	9.66 Put	Bond Future	77.8700	0.0779	66.9100	0.0669	14.075	0.0000
2026/01/05	R035	07/05/2026	9.66 Call	Bond Future	8318.6800	8.3187	8478.0400	1.916	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.71 Call	Bond Future	13961.6900	13.9617	14130.4200	1.209	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.71 Put	Bond Future	8.5400	0.0085	6.9500	0.0070	18.618	0.0000
2026/01/05	R035	07/05/2026	10.21 Call	Bond Future	11318.5600	11.3186	11484.4200	1.465	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.21 Put	Bond Future	27.6800	0.0277	23.2200	0.0232	16.113	0.0000
2026/01/05	R035	07/05/2026	9.71 Put	Bond Future	70.5900	0.0706	60.5200	0.0605	14.265	0.0000
2026/01/05	R035	07/05/2026	9.71 Call	Bond Future	8594.1000	8.5941	8754.3500	1.865	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.64 Call	Bond Future	13597.3300	13.5973	13765.7100	1.238	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.64 Put	Bond Future	10.7400	0.0107	8.8000	0.0088	18.063	0.0000
2026/01/05	R035	07/05/2026	10.14 Call	Bond Future	10941.2700	10.9413	11106.6100	1.1066	0.0000	0.0000
2026/01/05	R035	07/05/2026	10.14 Put	Bond Future	31.3900	0.0314	26.4100	0.0264	15.865	0.0000
2026/01/05	R035	07/05/2026	9.64 Put	Bond Future	81.0300	0.0810	69.6900	0.0697	13.995	0.0000
2026/01/05	R035	07/05/2026	9.64 Call	Bond Future	8208.4500	8.2085	8367.4300	1.937	0.0000	0.0000
2026/01/05	R035	06/08/2026	10.22 Call	Bond Future	11011.2200	11.0112	11172.8600	1.1729	0.0000	0.0000
2026/01/05	R035	06/08/2026	10.22 Put	Bond Future	129.3200	0.1293	117.4800	0.1175	9.156	0.0000
2026/01/05	R035	06/08/2026	9.72 Call	Bond Future	8412.7500	8.4128	8565.5400	1.816	0.0000	0.0000
2026/01/05	R035	06/08/2026	9.72 Put	Bond Future	247.7400	0.2477	227.0500	0.2271	8.351	0.0000
2026/01/05	R035	06/08/2026	9.22 Put	Bond Future	488.0400	0.4880	451.6400	0.4516	7.458	0.0000
2026/01/05	R035	06/08/2026	9.22 Call	Bond Future	5830.8500	5.8309	5967.9300	5.9679	2.351	0.0000
2026/01/05	R035	06/08/2026	10.13 Call	Bond Future	10545.1900	10.5452	10705.6100	10.7056	1.521	0.0000
2026/01/05	R035	06/08/2026	10.13 Put	Bond Future	144.7600	0.1448	131.7000	0.1317	9.022	0.0000
2026/01/05	R035	06/08/2026	9.63 Call	Bond Future	7944.9300	7.9449	8095.4800	8.0955	1.895	0.0000
2026/01/05	R035	06/08/2026	9.63 Put	Bond Future	280.0100	0.2800	257.0800	0.2571	8.189	0.0000
2026/01/05	R035	06/08/2026	9.13 Put	Bond Future	552.7400	0.5527	512.4600	0.5125	7.287	0.0000
2026/01/05	R035	06/08/2026	9.13 Call	Bond Future	5376.0300	5.3760	5509.2300	5.5092	2.478	0.0000
2026/01/05	R035	06/08/2026		Bond Future	8.3228	107.3020	8.2947	107.4755	0.338	0.0000
2026/01/05	R035	06/08/2026	11.06 Call	Bond Future	15247.5400	15.2475	15417.9700	15.4180	1.118	0.0000
2026/01/05	R035	06/08/2026	11.06 Put	Bond Future	26.2800	0.0263	23.2300	0.0232	11.606	0.0000
2026/01/05	R035	06/08/2026	8.29 Put	Bond Future	1857.1800	1.8572	1757.8100	1.7578	5.351	0.0000
2026/01/05	R035	06/08/2026	8.29 Call	Bond Future	1654.7300	1.6547	1728.8400	1.7288	4.479	0.0000
2026/01/05	R035	06/08/2026	8.79 Put	Bond Future	891.4800	0.8915	832.6600	0.8327	6.598	0.0000
2026/01/05	R035	06/08/2026	8.79 Call	Bond Future	3719.4900	3.7195	3834.1500	3.8342	3.083	0.0000
2026/01/05	R035	06/08/2026	9.39 Call	Bond Future	6702.0600	6.7021	6845.4500	6.8455	2.139	0.0000
2026/01/05	R035	06/08/2026	9.39 Put	Bond Future	387.6000	0.3876	357.5100	0.3575	7.763	0.0000
2026/01/05	R035	06/08/2026	9.71 Call	Bond Future	8360.7600	8.3608	8513.3100	8.5133	1.825	0.0000
2026/01/05	R035	06/08/2026	9.71 Put	Bond Future	251.1500	0.2512	230.2200	0.2302	8.334	0.0000
2026/01/05	R035	06/08/2026	9.21 Call	Bond Future	5780.1100	5.7801	5916.7800	5.9168	2.364	0.0000
2026/01/05	R035	06/08/2026	9.21 Put	Bond Future	494.8400	0.4948	458.0300	0.4580	7.439	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
2026/01/05	R035	06/08/2026	8.71 Put	Bond Future	1000.2100	1.0002	935.9900	0.9360	6.421	0.0000
2026/01/05	R035	06/08/2026	8.71 Call	Bond Future	3351.1300	3.3511	3460.3900	3.4604	3.260	0.0000
2026/01/05	R035	05/11/2026	9.80 Call	Bond Future	8548.1000	8.5481	8698.5000	8.6985	1.759	0.0000
2026/01/05	R035	05/11/2026	9.80 Put	Bond Future	412.9900	0.4130	386.6400	0.3866	6.380	0.0000
2026/01/05	R035	05/11/2026	9.30 Call	Bond Future	6105.9600	6.1060	6240.6500	6.2407	2.206	0.0000
2026/01/05	R035	05/11/2026	9.30 Put	Bond Future	724.5900	0.7246	682.5300	0.6825	5.805	0.0000
2026/01/05	R035	05/11/2026	8.80 Put	Bond Future	1287.0100	1.2870	1220.5700	1.2206	5.162	0.0000
2026/01/05	R035	05/11/2026	8.80 Call	Bond Future	3810.0600	3.8101	3920.3700	3.9204	2.895	0.0000
2026/01/05	R035	05/11/2026		Bond Future	8.3737	104.6764	8.3443	104.8531	0.351	0.0000
2026/01/05	R035	05/11/2026	10.03 Call	Bond Future	9688.4200	9.6884	9843.9300	9.8439	1.605	0.0000
2026/01/05	R035	05/11/2026	10.03 Put	Bond Future	320.5200	0.3205	299.2800	0.2993	6.627	0.0000
2026/01/05	R035	04/02/2027		Bond Future	8.4365	106.4888	8.4058	106.6689	0.364	0.0000
2026/01/05	R035	04/02/2027	9.02 Call	Bond Future	4594.6700	4.5947	4714.5800	4.7146	2.610	0.0000
2026/01/05	R035	04/02/2027	9.02 Put	Bond Future	1250.8000	1.2508	1190.5600	1.1906	4.816	0.0000
2026/01/05	R038	05/02/2026		Bond Future	8.7560	119.5964	8.7351	119.7675	0.239	0.0000
2026/01/05	R038	05/02/2026	11.44 Call	Bond Future	19311.1600	19.3112	19482.1800	19.4822	0.886	0.0000
2026/01/05	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R038	07/05/2026		Bond Future	8.8113	116.2436	8.7896	116.4178	0.246	0.0000
2026/01/05	R038	07/05/2026	11.40 Call	Bond Future	18402.6300	18.4026	18575.3600	18.5754	0.939	0.0000
2026/01/05	R038	07/05/2026	11.40 Put	Bond Future	8.2900	0.0083	6.8300	0.0068	17.612	0.0000
2026/01/05	R038	06/08/2026		Bond Future	8.8672	118.3497	8.8446	118.5271	0.254	0.0000
2026/01/05	R038	06/08/2026	11.77 Call	Bond Future	20025.5100	20.0255	20199.5800	20.1996	0.869	0.0000
2026/01/05	R038	06/08/2026	11.77 Put	Bond Future	32.7500	0.0328	29.3900	0.0294	10.260	0.0000
2026/01/05	R038	05/11/2026		Bond Future	8.9295	114.9350	8.9061	115.1159	0.262	0.0000
2026/01/05	R038	05/11/2026	10.72 Call	Bond Future	13069.7500	13.0698	13230.5500	13.2306	1.230	0.0000
2026/01/05	R038	05/11/2026	10.72 Put	Bond Future	340.6500	0.3407	320.6200	0.3206	5.880	0.0000
2026/01/05	R038	04/02/2027		Bond Future	9.0019	116.9236	8.9775	117.1079	0.271	0.0000
2026/01/05	R038	04/02/2027	9.60 Call	Bond Future	6221.2700	6.2213	6339.0800	6.3391	1.894	0.0000
2026/01/05	R038	04/02/2027	9.60 Put	Bond Future	1823.0200	1.8230	1756.5200	1.7565	3.648	0.0000
2026/01/05	R053	05/02/2026		Bond Future	9.0228	130.4323	8.9869	130.8750	0.398	0.0000
2026/01/05	R053	05/02/2026	11.49 Call	Bond Future	25098.5000	25.0985	25541.2700	25.5413	1.764	0.0000
2026/01/05	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R053	07/05/2026		Bond Future	9.0693	126.8954	9.0323	127.3462	0.407	0.0000
2026/01/05	R053	07/05/2026	11.69 Call	Bond Future	26136.4900	26.1365	26583.8200	26.5838	1.712	0.0000
2026/01/05	R053	07/05/2026	11.69 Put	Bond Future	16.2700	0.0163	12.8200	0.0128	21.205	0.0000
2026/01/05	R053	06/08/2026		Bond Future	9.1158	129.1946	9.0778	129.6536	0.417	0.0000
2026/01/05	R053	06/08/2026	12.28 Call	Bond Future	30121.3800	30.1214	30575.0000	30.5750	1.506	0.0000
2026/01/05	R053	06/08/2026	12.28 Put	Bond Future	38.0600	0.0381	32.7300	0.0327	14.004	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	
2026/01/05	R053	05/11/2026		Bond Future	9.1662	125.5913	9.1271	126.0585	0.427	0.0000	0.0000
2026/01/05	R053	05/11/2026	11.21 Call	Bond Future	21389.0900	21.3891	21811.8700	21.8119	1.977	0.0000	0.0000
2026/01/05	R053	05/11/2026	11.21 Put	Bond Future	573.5000	0.5735	529.0600	0.5291	7.749	0.0000	0.0000
2026/01/05	R053	04/02/2027		Bond Future	9.2231	127.7644	9.1828	128.2401	0.437	0.0000	0.0000
2026/01/05	R053	04/02/2027	9.99 Call	Bond Future	10719.0600	10.7191	11062.0000	11.0620	3.199	0.0000	0.0000
2026/01/05	R053	04/02/2027	9.99 Put	Bond Future	2227.8900	2.2279	2095.1100	2.0951	5.960	0.0000	0.0000
2026/01/05	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/05	R186	05/02/2026	8.43 Call	Bond Future	48.1000	0.0481	45.9200	0.0459	4.532	0.0000	0.0000
2026/01/05	R186	05/02/2026	8.43 Put	Bond Future	48.1000	0.0481	45.9200	0.0459	4.532	0.0000	0.0000
2026/01/05	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/05	R186	07/05/2026	8.69 Call	Bond Future	92.2900	0.0923	91.1700	0.0912	1.214	0.0000	0.0000
2026/01/05	R186	07/05/2026	8.69 Put	Bond Future	92.2900	0.0923	91.1700	0.0912	1.214	0.0000	0.0000
2026/01/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/05	R186	06/08/2026	8.57 Call	Bond Future	82.7300	0.0827	82.1500	0.0822	0.701	0.0000	0.0000
2026/01/05	R186	06/08/2026	8.57 Put	Bond Future	82.7300	0.0827	82.1500	0.0822	0.701	0.0000	0.0000
2026/01/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/05	R186	05/11/2026	8.12 Call	Bond Future	48.8500	0.0489	48.6100	0.0486	0.491	0.0000	0.0000
2026/01/05	R186	05/11/2026	8.12 Put	Bond Future	48.8500	0.0489	48.6100	0.0486	0.491	0.0000	0.0000
2026/01/05	R202	05/02/2026		Bond Future	293.5848	293.5848	293.5704	293.5704	0.005	0.0000	0.0000
2026/01/05	R202	05/02/2026	277.82 Call	Bond Future	15764.7700	15.7648	15750.3800	15.7504	0.091	0.0000	0.0000
2026/01/05	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R202	07/05/2026		Bond Future	298.8867	298.8867	298.8724	298.8724	0.005	0.0000	0.0000
2026/01/05	R202	07/05/2026	277.55 Call	Bond Future	21336.6700	21.3367	21322.4100	21.3224	0.067	0.0000	0.0000
2026/01/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R202	06/08/2026		Bond Future	298.9761	298.9761	298.9618	298.9618	0.005	0.0000	0.0000
2026/01/05	R202	06/08/2026	278.86 Call	Bond Future	20116.0900	20.1161	20101.8400	20.1018	0.071	0.0000	0.0000
2026/01/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R202	05/11/2026		Bond Future	304.2671	304.2671	304.2533	304.2533	0.005	0.0000	0.0000
2026/01/05	R202	05/11/2026	280.46 Call	Bond Future	23807.1100	23.8071	23793.2600	23.7933	0.058	0.0000	0.0000
2026/01/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R202	04/02/2027		Bond Future	304.1300	304.1300	304.1173	304.1173	0.004	0.0000	0.0000
2026/01/05	R202	04/02/2027	294.73 Call	Bond Future	9399.9900	9.4000	9387.2800	9.3873	0.135	0.0000	0.0000
2026/01/05	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R209	05/02/2026		Bond Future	8.4316	87.6007	8.4058	87.7578	0.306	0.0000	0.0000
2026/01/05	R209	05/02/2026	10.93 Call	Bond Future	13588.8600	13.5889	13745.9100	13.7459	1.156	0.0000	0.0000
2026/01/05	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R209	07/05/2026		Bond Future	8.4748	86.0105	8.4480	86.1704	0.316	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	
2026/01/05	R209	07/05/2026	11.07 Call	Bond Future	13845.9300	13.8459	14004.8100	14.0048	1.147	0.0000	0.0000
2026/01/05	R209	07/05/2026	11.07 Put	Bond Future	5.3100	0.0053	4.2800	0.0043	19.397	0.0000	0.0000
2026/01/05	R209	06/08/2026		Bond Future	8.5182	87.5689	8.4904	87.7318	0.326	0.0000	0.0000
2026/01/05	R209	06/08/2026	11.39 Call	Bond Future	14923.8100	14.9238	15084.1900	15.0842	1.075	0.0000	0.0000
2026/01/05	R209	06/08/2026	11.39 Put	Bond Future	21.4300	0.0214	18.9300	0.0189	11.666	0.0000	0.0000
2026/01/05	R209	05/11/2026		Bond Future	8.5678	85.9482	8.5390	86.1141	0.336	0.0000	0.0000
2026/01/05	R209	05/11/2026	10.32 Call	Bond Future	9652.9900	9.6530	9799.9900	9.8000	1.523	0.0000	0.0000
2026/01/05	R209	05/11/2026	10.32 Put	Bond Future	291.9000	0.2919	272.9800	0.2730	6.482	0.0000	0.0000
2026/01/05	R209	04/02/2027		Bond Future	8.6269	87.4362	8.5969	87.6052	0.347	0.0000	0.0000
2026/01/05	R209	04/02/2027	9.28 Call	Bond Future	4820.8500	4.8209	4934.3600	4.9344	2.355	0.0000	0.0000
2026/01/05	R209	04/02/2027	9.28 Put	Bond Future	1239.7000	1.2397	1184.1700	1.1842	4.479	0.0000	0.0000
2026/01/05	R210	05/02/2026		Bond Future	258.0745	258.0745	258.0624	258.0624	0.005	0.0000	0.0000
2026/01/05	R210	05/02/2026	253.10 Call	Bond Future	4974.4900	4.9745	4962.4000	4.9624	0.243	0.0000	0.0000
2026/01/05	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R210	07/05/2026		Bond Future	259.2693	259.2693	259.2572	259.2572	0.005	0.0000	0.0000
2026/01/05	R210	07/05/2026	255.40 Call	Bond Future	3869.2800	3.8693	3857.1500	3.8572	0.313	0.0000	0.0000
2026/01/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R210	06/08/2026		Bond Future	264.0297	264.0297	264.0177	264.0177	0.005	0.0000	0.0000
2026/01/05	R210	06/08/2026	259.84 Call	Bond Future	4189.7200	4.1897	4177.6800	4.1777	0.287	0.0000	0.0000
2026/01/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R210	05/11/2026		Bond Future	265.1828	265.1828	265.1714	265.1714	0.004	0.0000	0.0000
2026/01/05	R210	05/11/2026	253.33 Call	Bond Future	11852.7900	11.8528	11841.4200	11.8414	0.096	0.0000	0.0000
2026/01/05	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R210	04/02/2027		Bond Future	269.8385	269.8385	269.8277	269.8277	0.004	0.0000	0.0000
2026/01/05	R210	04/02/2027	266.03 Call	Bond Future	3808.5200	3.8085	3797.6800	3.7977	0.285	0.0000	0.0000
2026/01/05	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R213	05/02/2026		Bond Future	7.5551	100.8512	7.5343	100.9358	0.275	0.0000	0.0000
2026/01/05	R213	05/02/2026	9.89 Call	Bond Future	8981.0000	8.9810	9065.6400	9.0656	0.942	0.0000	0.0000
2026/01/05	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	R213	07/05/2026		Bond Future	7.5741	99.0977	7.5521	99.1839	0.291	0.0000	0.0000
2026/01/05	R213	07/05/2026	9.80 Call	Bond Future	8261.3900	8.2614	8346.2000	8.3462	1.027	0.0000	0.0000
2026/01/05	R213	07/05/2026	9.80 Put	Bond Future	8.4900	0.0085	7.1100	0.0071	16.254	0.0000	0.0000
2026/01/05	R213	06/08/2026		Bond Future	7.5910	100.8933	7.5675	100.9812	0.310	0.0000	0.0000
2026/01/05	R213	06/08/2026	9.69 Call	Bond Future	7531.5700	7.5316	7614.6500	7.6147	1.103	0.0000	0.0000
2026/01/05	R213	06/08/2026	9.69 Put	Bond Future	54.4000	0.0544	49.6000	0.0496	8.824	0.0000	0.0000
2026/01/05	R213	05/11/2026		Bond Future	7.6233	99.1066	7.5981	99.1962	0.330	0.0000	0.0000
2026/01/05	R213	05/11/2026	8.75 Call	Bond Future	4252.7900	4.2528	4324.0500	4.3241	1.676	0.0000	0.0000
2026/01/05	R213	05/11/2026	8.75 Put	Bond Future	335.5600	0.3356	317.1800	0.3172	5.477	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
2026/01/05	R213	04/02/2027		Bond Future	7.6720	100.8231	7.6450	100.9146	0.353	0.0000
2026/01/05	R213	04/02/2027	8.14 Call	Bond Future	2349.9500	2.3500	2407.2600	2.4073	2.439	0.0000
2026/01/05	R213	04/02/2027	8.14 Put	Bond Future	783.7100	0.7837	749.5400	0.7495	4.360	0.0000
2026/01/05	R214	05/02/2026		Bond Future	9.0508	82.1749	9.0198	82.3893	0.342	0.0000
2026/01/05	R214	05/02/2026	11.26 Call	Bond Future	13399.7700	13.3998	13614.1700	13.6142	1.600	0.0000
2026/01/05	R214	05/02/2026	11.26 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/05	R214	07/05/2026		Bond Future	9.1018	80.3422	9.0699	80.5605	0.350	0.0000
2026/01/05	R214	07/05/2026	11.53 Call	Bond Future	14413.2000	14.4132	14628.7500	14.6288	1.496	0.0000
2026/01/05	R214	07/05/2026	11.53 Put	Bond Future	14.4400	0.0144	11.7500	0.0118	18.629	0.0000
2026/01/05	R214	06/08/2026		Bond Future	9.1538	81.7980	9.1209	82.0203	0.359	0.0000
2026/01/05	R214	06/08/2026	11.97 Call	Bond Future	16210.7500	16.2108	16428.4800	16.4285	1.343	0.0000
2026/01/05	R214	06/08/2026	11.97 Put	Bond Future	38.5600	0.0386	33.9900	0.0340	11.852	0.0000
2026/01/05	R214	05/11/2026		Bond Future	9.2127	79.9312	9.1788	80.1575	0.368	0.0000
2026/01/05	R214	05/11/2026	10.97 Call	Bond Future	10943.6300	10.9436	11144.2600	11.1443	1.833	0.0000
2026/01/05	R214	05/11/2026	10.97 Put	Bond Future	363.5600	0.3636	337.8700	0.3379	7.066	0.0000
2026/01/05	R214	04/02/2027		Bond Future	9.2805	81.3152	9.2454	81.5458	0.378	0.0000
2026/01/05	R214	04/02/2027	9.90 Call	Bond Future	5436.3100	5.4363	5591.2500	5.5913	2.850	0.0000
2026/01/05	R214	04/02/2027	9.90 Put	Bond Future	1512.6100	1.5126	1436.9800	1.4370	5.000	0.0000
2026/01/05	R248	05/02/2026	9.50 Put	Bond Future	239.6700	0.2397	171.1300	0.1711	28.598	0.0000
2026/01/05	R248	05/02/2026	9.50 Call	Bond Future	3027.8200	3.0278	3240.7200	3.2407	7.031	0.0000
2026/01/05	R248	05/02/2026	10.00 Put	Bond Future	20.3500	0.0204	11.4400	0.0114	43.784	0.0000
2026/01/05	R248	05/02/2026	10.00 Call	Bond Future	6980.4300	6.9804	7252.9600	7.2530	3.904	0.0000
2026/01/05	R248	05/02/2026	10.48 Call	Bond Future	10687.9800	10.6880	10968.3200	10.9683	2.623	0.0000
2026/01/05	R248	05/02/2026	10.48 Put	Bond Future	2.0100	0.0020	0.9100	0.0009	54.726	0.0000
2026/01/05	R248	05/02/2026		Bond Future	9.1855	99.8441	9.1546	100.1255	0.337	0.0000
2026/01/05	R248	05/02/2026	11.46 Call	Bond Future	17536.5600	17.5366	17817.9900	17.8180	1.605	0.0000
2026/01/05	R248	05/02/2026	11.46 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/05	R248	05/02/2026	9.65 Put	Bond Future	115.0700	0.1151	76.4500	0.0765	33.562	0.0000
2026/01/05	R248	05/02/2026	9.65 Call	Bond Future	4187.5300	4.1875	4430.3500	4.4304	5.799	0.0000
2026/01/05	R248	05/02/2026	8.90 Put	Bond Future	2797.2200	2.7972	2531.7300	2.5317	9.491	0.0000
2026/01/05	R248	05/02/2026	8.90 Call	Bond Future	148.2600	0.1483	164.2100	0.1642	10.758	0.0000
2026/01/05	R248	05/02/2026	9.40 Put	Bond Future	386.5500	0.3866	289.3600	0.2894	25.143	0.0000
2026/01/05	R248	05/02/2026	9.40 Call	Bond Future	2302.3300	2.3023	2486.5800	2.4866	8.003	0.0000
2026/01/05	R248	05/02/2026	9.90 Call	Bond Future	6183.5600	6.1836	6451.3100	6.4513	4.330	0.0000
2026/01/05	R248	05/02/2026	9.90 Put	Bond Future	33.3000	0.0333	19.6100	0.0196	41.111	0.0000
2026/01/05	R248	07/05/2026		Bond Future	9.2360	97.1851	9.2042	97.4716	0.345	0.0000
2026/01/05	R248	07/05/2026	11.72 Call	Bond Future	18723.7900	18.7238	19006.7800	19.0068	1.511	0.0000
2026/01/05	R248	07/05/2026	11.72 Put	Bond Future	19.0400	0.0190	15.5000	0.0155	18.592	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
2026/01/05	R248	06/08/2026		Bond Future	9.2874	98.9460	9.2546	99.2379	0.353	0.0000
2026/01/05	R248	06/08/2026	12.37 Call	Bond Future	22131.5700	22.1316	22419.1300	22.4191	1.299	0.0000
2026/01/05	R248	06/08/2026	12.37 Put	Bond Future	34.7800	0.0348	30.4500	0.0305	12.450	0.0000
2026/01/05	R248	05/11/2026		Bond Future	9.3447	96.2377	9.3109	96.5349	0.361	0.0000
2026/01/05	R248	05/11/2026	11.31 Call	Bond Future	15463.1500	15.4632	15729.1900	15.7292	1.720	0.0000
2026/01/05	R248	05/11/2026	11.31 Put	Bond Future	450.2100	0.4502	419.0600	0.4191	6.919	0.0000
2026/01/05	R248	04/02/2027		Bond Future	9.4101	97.9038	9.3752	98.2064	0.370	0.0000
2026/01/05	R248	04/02/2027	10.11 Call	Bond Future	7702.4300	7.7024	7910.1800	7.9102	2.697	0.0000
2026/01/05	R248	04/02/2027	10.11 Put	Bond Future	1938.8900	1.9389	1843.9800	1.8440	4.895	0.0000
2026/01/05	R2R9	05/02/2026		Bond Future	8.9219	110.8755	8.8908	111.1254	0.348	0.0000
2026/01/05	R2R9	05/02/2026	102.99 Call	Bond Future	97884.9900	97.8850	98134.8600	98.1349	0.255	0.0000
2026/01/05	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R2R9	07/05/2026		Bond Future	8.9793	107.8725	8.9472	108.1268	0.358	0.0000
2026/01/05	R2R9	07/05/2026	99.91 Call	Bond Future	97022.7600	97.0228	97277.1300	97.2771	0.262	0.0000
2026/01/05	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R2R9	06/08/2026		Bond Future	9.0376	109.8269	9.0043	110.0860	0.368	0.0000
2026/01/05	R2R9	06/08/2026	101.74 Call	Bond Future	96707.3800	96.7074	96966.5100	96.9665	0.268	0.0000
2026/01/05	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R2R9	05/11/2026		Bond Future	9.1018	106.7675	9.0673	107.0314	0.379	0.0000
2026/01/05	R2R9	05/11/2026	98.56 Call	Bond Future	95797.4500	95.7975	96061.3100	96.0613	0.275	0.0000
2026/01/05	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R2R9	04/02/2027		Bond Future	9.1757	108.6149	9.1399	108.8837	0.391	0.0000
2026/01/05	R2R9	04/02/2027	9.89 Call	Bond Future	6440.8100	6.4408	6634.2500	6.6343	3.003	0.0000
2026/01/05	R2R9	04/02/2027	9.89 Put	Bond Future	1278.4400	1.2784	1203.1100	1.2031	5.892	0.0000
2026/01/05	R4R2	05/02/2026		Bond Future	9.1273	112.0184	9.0963	112.2943	0.340	0.0000
2026/01/05	R4R2	05/02/2026	103.43 Call	Bond Future	98743.1700	98.7432	99019.0600	99.0191	0.279	0.0000
2026/01/05	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R4R2	07/05/2026		Bond Future	9.1860	108.9097	9.1540	109.1905	0.349	0.0000
2026/01/05	R4R2	07/05/2026	100.23 Call	Bond Future	97820.6000	97.8206	98101.4100	98.1014	0.287	0.0000
2026/01/05	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R4R2	06/08/2026		Bond Future	9.2454	110.8829	9.2122	111.1690	0.358	0.0000
2026/01/05	R4R2	06/08/2026	102.06 Call	Bond Future	97465.6600	97.4657	97751.7400	97.7517	0.294	0.0000
2026/01/05	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R4R2	05/11/2026		Bond Future	9.3100	107.7159	9.2758	108.0072	0.368	0.0000
2026/01/05	R4R2	05/11/2026	98.76 Call	Bond Future	96493.3100	96.4933	96784.6300	96.7846	0.302	0.0000
2026/01/05	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/05	R4R2	04/02/2027		Bond Future	9.3834	109.5796	9.3479	109.8764	0.378	0.0000
2026/01/05	R4R2	04/02/2027	10.13 Call	Bond Future	7338.5100	7.3385	7554.8000	7.5548	2.947	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
2026/01/05	R4R2	04/02/2027	10.13 Put	Bond Future	1367.3000	1.3673	1286.8300	1.2868	5.885	0.0000	0.0000
2026/01/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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