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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2026 TO 06/01/2026

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
2026/01/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	2029	05/02/2026		Bond Future	144.9108	144.9108	144.8370	144.8370	0.051	0.0000
2026/01/06	2029	05/02/2026	140.11 Call	Bond Future	4800.7700	4.8008	4726.9700	4.7270	1.537	0.0000
2026/01/06	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	2029	07/05/2026		Bond Future	146.0729	146.0729	145.9979	145.9979	0.051	0.0000
2026/01/06	2029	07/05/2026	141.82 Call	Bond Future	4252.8900	4.2529	4177.8500	4.1779	1.764	0.0000
2026/01/06	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	
2026/01/06	2029	06/08/2026			Bond Future	148.7552	148.7552	148.6789	148.6789	0.051	0.0000	0.0000
2026/01/06	2029	06/08/2026	144.10 Call		Bond Future	4655.1600	4.6552	4578.9200	4.5789	1.638	0.0000	0.0000
2026/01/06	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2029	05/11/2026			Bond Future	149.9108	149.9108	149.8340	149.8340	0.051	0.0000	0.0000
2026/01/06	2029	05/11/2026	147.56 Call		Bond Future	2350.8400	2.3508	2273.9900	2.2740	3.269	0.0000	0.0000
2026/01/06	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2029	04/02/2027			Bond Future	152.5437	152.5437	152.4659	152.4659	0.051	0.0000	0.0000
2026/01/06	2029	04/02/2027	149.72 Call		Bond Future	2823.7000	2.8237	2745.9400	2.7459	2.754	0.0000	0.0000
2026/01/06	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2030	05/02/2026			Bond Future	7.3391	102.4592	7.3339	102.4772	0.071	0.0000	0.0000
2026/01/06	2030	05/02/2026	9.49 Call		Bond Future	7080.3500	7.0804	7098.3700	7.0984	0.255	0.0000	0.0000
2026/01/06	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2030	07/05/2026			Bond Future	7.3540	104.2844	7.3483	104.3028	0.077	0.0000	0.0000
2026/01/06	2030	07/05/2026	9.39 Call		Bond Future	6365.0700	6.3651	6383.0600	6.3831	0.283	0.0000	0.0000
2026/01/06	2030	07/05/2026	9.39 Put		Bond Future	8.1800	0.0082	7.7600	0.0078	5.134	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.21 Put		Bond Future	864.2400	0.8642	850.5200	0.8505	1.588	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.21 Call		Bond Future	395.4400	0.3954	400.1300	0.4001	1.186	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.71 Put		Bond Future	285.9000	0.2859	278.7700	0.2788	2.494	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.71 Call		Bond Future	1434.0800	1.4341	1445.3600	1.4454	0.787	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.92 Call		Bond Future	1998.0500	1.9981	2011.3200	2.0113	0.664	0.0000	0.0000
2026/01/06	2030	07/05/2026	7.92 Put		Bond Future	180.0700	0.1801	174.9300	0.1749	2.854	0.0000	0.0000
2026/01/06	2030	06/08/2026	7.21 Put		Bond Future	1050.7900	1.0508	1037.8500	1.0379	1.231	0.0000	0.0000
2026/01/06	2030	06/08/2026	7.21 Call		Bond Future	572.9200	0.5729	578.8500	0.5789	1.035	0.0000	0.0000
2026/01/06	2030	06/08/2026	7.71 Put		Bond Future	500.7500	0.5008	492.7000	0.4927	1.608	0.0000	0.0000
2026/01/06	2030	06/08/2026	7.71 Call		Bond Future	1541.3600	1.5414	1552.1800	1.5522	0.702	0.0000	0.0000
2026/01/06	2030	06/08/2026	8.06 Call		Bond Future	2390.3200	2.3903	2403.6200	2.4036	0.556	0.0000	0.0000
2026/01/06	2030	06/08/2026	8.06 Put		Bond Future	303.2500	0.3033	297.6800	0.2977	1.837	0.0000	0.0000
2026/01/06	2030	06/08/2026			Bond Future	7.3664	102.1647	7.3602	102.1836	0.084	0.0000	0.0000
2026/01/06	2030	06/08/2026	9.22 Call		Bond Future	5520.7000	5.5207	5538.0400	5.5380	0.314	0.0000	0.0000
2026/01/06	2030	06/08/2026	9.22 Put		Bond Future	59.6600	0.0597	58.1300	0.0581	2.565	0.0000	0.0000
2026/01/06	2030	05/11/2026			Bond Future	7.3803	103.9484	7.3735	103.9679	0.092	0.0000	0.0000
2026/01/06	2030	05/11/2026	8.39 Call		Bond Future	3097.4900	3.0975	3112.5100	3.1125	0.485	0.0000	0.0000
2026/01/06	2030	05/11/2026	8.39 Put		Bond Future	264.4500	0.2645	260.0600	0.2601	1.660	0.0000	0.0000
2026/01/06	2030	04/02/2027			Bond Future	7.4111	101.7423	7.4036	101.7624	0.102	0.0000	0.0000
2026/01/06	2030	04/02/2027	7.82 Call		Bond Future	1725.8200	1.7258	1737.7400	1.7377	0.691	0.0000	0.0000
2026/01/06	2030	04/02/2027	7.82 Put		Bond Future	648.4900	0.6485	640.3300	0.6403	1.258	0.0000	0.0000
2026/01/06	2031	05/02/2026			Bond Future	112.9132	112.9132	112.8561	112.8561	0.051	0.0000	0.0000
2026/01/06	2031	05/02/2026	111.76 Call		Bond Future	1162.9100	1.1629	1107.2400	1.1072	4.787	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
2026/01/06	2031	05/02/2026	111.76 Put	Bond Future	9.7500	0.0098	11.1200	0.0111	14.051	0.0000	0.0000
2026/01/06	2031	07/05/2026		Bond Future	114.9524	114.9524	114.8944	114.8944	0.050	0.0000	0.0000
2026/01/06	2031	07/05/2026	113.84 Call	Bond Future	1229.7300	1.2297	1181.0700	1.1811	3.957	0.0000	0.0000
2026/01/06	2031	07/05/2026	113.84 Put	Bond Future	117.3600	0.1174	126.6600	0.1267	7.924	0.0000	0.0000
2026/01/06	2031	06/08/2026		Bond Future	114.6479	114.6479	114.5894	114.5894	0.051	0.0000	0.0000
2026/01/06	2031	06/08/2026	113.81 Call	Bond Future	1132.6400	1.1326	1090.4800	1.0905	3.722	0.0000	0.0000
2026/01/06	2031	06/08/2026	113.81 Put	Bond Future	294.7700	0.2948	311.0700	0.3111	5.530	0.0000	0.0000
2026/01/06	2031	05/11/2026		Bond Future	116.6765	116.6765	116.6173	116.6173	0.051	0.0000	0.0000
2026/01/06	2031	05/11/2026	111.49 Call	Bond Future	5187.2700	5.1873	5128.1400	5.1281	1.140	0.0000	0.0000
2026/01/06	2031	05/11/2026	111.49 Put	Bond Future	0.8100	0.0008	0.8900	0.0009	9.877	0.0000	0.0000
2026/01/06	2031	04/02/2027		Bond Future	116.2771	116.2771	116.2174	116.2174	0.051	0.0000	0.0000
2026/01/06	2031	04/02/2027	116.18 Call	Bond Future	835.7300	0.8357	803.8800	0.8039	3.811	0.0000	0.0000
2026/01/06	2031	04/02/2027	116.18 Put	Bond Future	738.6700	0.7387	766.5100	0.7665	3.769	0.0000	0.0000
2026/01/06	2032	05/02/2026		Bond Future	7.7208	105.5465	7.7154	105.5731	0.070	0.0000	0.0000
2026/01/06	2032	05/02/2026	10.16 Call	Bond Future	11116.1000	11.1161	11142.6600	11.1427	0.239	0.0000	0.0000
2026/01/06	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2032	07/05/2026		Bond Future	7.7484	103.2678	7.7427	103.2950	0.074	0.0000	0.0000
2026/01/06	2032	07/05/2026	10.14 Call	Bond Future	10569.7600	10.5698	10596.5600	10.5966	0.254	0.0000	0.0000
2026/01/06	2032	07/05/2026	10.14 Put	Bond Future	5.4300	0.0054	5.1100	0.0051	5.893	0.0000	0.0000
2026/01/06	2032	06/08/2026		Bond Future	7.7750	105.1390	7.7689	105.1667	0.078	0.0000	0.0000
2026/01/06	2032	06/08/2026	10.12 Call	Bond Future	10061.0600	10.0611	10087.6000	10.0876	0.264	0.0000	0.0000
2026/01/06	2032	06/08/2026	10.12 Put	Bond Future	39.4400	0.0394	38.2900	0.0383	2.916	0.0000	0.0000
2026/01/06	2032	05/11/2026		Bond Future	7.8108	102.8172	7.8043	102.8456	0.083	0.0000	0.0000
2026/01/06	2032	05/11/2026	9.16 Call	Bond Future	6008.7400	6.0087	6032.1800	6.0322	0.390	0.0000	0.0000
2026/01/06	2032	05/11/2026	9.16 Put	Bond Future	302.1100	0.3021	297.1100	0.2971	1.655	0.0000	0.0000
2026/01/06	2032	04/02/2027		Bond Future	7.8603	104.5972	7.8534	104.6264	0.088	0.0000	0.0000
2026/01/06	2032	04/02/2027	8.48 Call	Bond Future	3365.9800	3.3660	3385.1900	3.3852	0.571	0.0000	0.0000
2026/01/06	2032	04/02/2027	8.48 Put	Bond Future	801.4200	0.8014	791.4000	0.7914	1.250	0.0000	0.0000
2026/01/06	2033	05/02/2026		Bond Future	142.8756	142.8756	142.8684	142.8684	0.005	0.0000	0.0000
2026/01/06	2033	05/02/2026	132.88 Call	Bond Future	9995.5500	9.9956	9988.4200	9.9884	0.071	0.0000	0.0000
2026/01/06	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2033	07/05/2026		Bond Future	143.8985	143.8985	143.8915	143.8915	0.005	0.0000	0.0000
2026/01/06	2033	07/05/2026	135.16 Call	Bond Future	8738.5400	8.7385	8731.4800	8.7315	0.081	0.0000	0.0000
2026/01/06	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2033	06/08/2026		Bond Future	146.5409	146.5409	146.5338	146.5338	0.005	0.0000	0.0000
2026/01/06	2033	06/08/2026	134.25 Call	Bond Future	12290.9400	12.2909	12283.8200	12.2838	0.058	0.0000	0.0000
2026/01/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2033	05/11/2026		Bond Future	147.5544	147.5544	147.5480	147.5480	0.004	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	
2026/01/06	2033	05/11/2026	137.26 Call	Bond Future	10294.4300	10.2944	10288.0100	10.2880	0.062	0.0000	0.0000
2026/01/06	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2033	04/02/2027		Bond Future	150.1461	150.1461	150.1400	150.1400	0.004	0.0000	0.0000
2026/01/06	2033	04/02/2027	142.71 Call	Bond Future	7436.1300	7.4361	7429.9500	7.4300	0.083	0.0000	0.0000
2026/01/06	2037	05/02/2026	9.65 Call	Bond Future	7031.8900	7.0319	7000.0800	7.0001	0.452	0.0000	0.0000
2026/01/06	2037	05/02/2026	9.65 Put	Bond Future	2.0400	0.0020	1.7900	0.0018	12.255	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.10 Call	Bond Future	9818.2400	9.8182	9786.6600	9.7867	0.322	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.10 Put	Bond Future	0.1500	0.0002	0.1300	0.0001	13.333	0.0000	0.0000
2026/01/06	2037	05/02/2026		Bond Future	8.5928	99.5795	8.5973	99.5480	0.053	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.20 Call	Bond Future	16165.8400	16.1658	16134.2800	16.1343	0.195	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	12.27 Call	Bond Future	21758.2800	21.7583	21726.7200	21.7267	0.145	0.0000	0.0000
2026/01/06	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.90 Call	Bond Future	14497.6900	14.4977	14466.1300	14.4661	0.218	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.86 Call	Bond Future	19679.1800	19.6792	19647.6200	19.6476	0.160	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.36 Call	Bond Future	17037.0200	17.0370	17005.4600	17.0055	0.185	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.65 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	10.65 Call	Bond Future	13072.1400	13.0721	13040.5800	13.0406	0.241	0.0000	0.0000
2026/01/06	2037	05/02/2026	12.73 Call	Bond Future	24001.4100	24.0014	23969.8500	23.9699	0.131	0.0000	0.0000
2026/01/06	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2037	05/02/2026	11.40 Call	Bond Future	17252.8400	17.2528	17221.2800	17.2213	0.183	0.0000	0.0000
2026/01/06	2037	07/05/2026	12.40 Call	Bond Future	21805.8400	21.8058	21773.7500	21.7738	0.147	0.0000	0.0000
2026/01/06	2037	07/05/2026	12.40 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000	0.0000
2026/01/06	2037	07/05/2026	10.95 Put	Bond Future	15.3000	0.0153	15.0100	0.0150	1.895	0.0000	0.0000
2026/01/06	2037	07/05/2026	10.95 Call	Bond Future	14264.7700	14.2648	14232.4000	14.2324	0.227	0.0000	0.0000
2026/01/06	2037	07/05/2026		Bond Future	8.6444	101.3534	8.6490	101.3213	0.054	0.0000	0.0000
2026/01/06	2037	07/05/2026	11.32 Call	Bond Future	16276.5500	16.2766	16244.3400	16.2443	0.198	0.0000	0.0000
2026/01/06	2037	07/05/2026	11.32 Put	Bond Future	5.0400	0.0050	4.9100	0.0049	2.579	0.0000	0.0000
2026/01/06	2037	07/05/2026	9.00 Put	Bond Future	615.9800	0.6160	619.1700	0.6192	0.518	0.0000	0.0000
2026/01/06	2037	07/05/2026	9.00 Call	Bond Future	3014.5700	3.0146	2985.6800	2.9857	0.958	0.0000	0.0000
2026/01/06	2037	07/05/2026	9.49 Put	Bond Future	219.7200	0.2197	219.6500	0.2197	0.032	0.0000	0.0000
2026/01/06	2037	07/05/2026	9.49 Call	Bond Future	5797.1800	5.7972	5765.0300	5.7650	0.555	0.0000	0.0000
2026/01/06	2037	07/05/2026	10.06 Call	Bond Future	9173.9000	9.1739	9141.2700	9.1413	0.356	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
2026/01/06	2037	07/05/2026	10.06 Put	Bond Future	73.4400	0.0734	72.8900	0.0729	0.749	0.0000	0.0000
2026/01/06	2037	06/08/2026	11.30 Call	Bond Future	15647.8900	15.6479	15615.0500	15.6151	0.210	0.0000	0.0000
2026/01/06	2037	06/08/2026	11.30 Put	Bond Future	50.2700	0.0503	50.0200	0.0500	0.497	0.0000	0.0000
2026/01/06	2037	06/08/2026	10.70 Call	Bond Future	12446.7800	12.4468	12413.9300	12.4139	0.264	0.0000	0.0000
2026/01/06	2037	06/08/2026	10.70 Put	Bond Future	131.8600	0.1319	131.6000	0.1316	0.197	0.0000	0.0000
2026/01/06	2037	06/08/2026	10.02 Put	Bond Future	305.2100	0.3052	305.5800	0.3056	0.121	0.0000	0.0000
2026/01/06	2037	06/08/2026	10.02 Call	Bond Future	8682.5400	8.6825	8650.3200	8.6503	0.371	0.0000	0.0000
2026/01/06	2037	06/08/2026		Bond Future	8.6978	98.9301	8.7027	98.8975	0.056	0.0000	0.0000
2026/01/06	2037	06/08/2026	11.71 Call	Bond Future	17763.0200	17.7630	17730.2900	17.7303	0.184	0.0000	0.0000
2026/01/06	2037	06/08/2026	11.71 Put	Bond Future	19.8900	0.0199	19.7500	0.0198	0.704	0.0000	0.0000
2026/01/06	2037	05/11/2026		Bond Future	8.7515	100.6570	8.7565	100.6241	0.057	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.62 Call	Bond Future	11672.1600	11.6722	11639.7200	11.6397	0.278	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.62 Put	Bond Future	312.7300	0.3127	313.1900	0.3132	0.147	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.83 Call	Bond Future	12780.5700	12.7806	12747.9100	12.7479	0.256	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.83 Put	Bond Future	256.8400	0.2568	257.0800	0.2571	0.093	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.23 Call	Bond Future	9600.3900	9.6004	9568.6300	9.5686	0.331	0.0000	0.0000
2026/01/06	2037	05/11/2026	10.23 Put	Bond Future	460.5500	0.4606	461.6900	0.4617	0.248	0.0000	0.0000
2026/01/06	2037	05/11/2026	9.46 Put	Bond Future	1029.7700	1.0298	1034.1600	1.0342	0.426	0.0000	0.0000
2026/01/06	2037	05/11/2026	9.46 Call	Bond Future	5558.4100	5.5584	5529.9000	5.5299	0.513	0.0000	0.0000
2026/01/06	2037	04/02/2027		Bond Future	8.8153	98.1433	8.8204	98.1101	0.058	0.0000	0.0000
2026/01/06	2037	04/02/2027	9.51 Call	Bond Future	5736.3700	5.7364	5708.9300	5.7089	0.478	0.0000	0.0000
2026/01/06	2037	04/02/2027	9.51 Put	Bond Future	1383.2800	1.3833	1389.0200	1.3890	0.415	0.0000	0.0000
2026/01/06	2038	05/02/2026		Bond Future	157.9318	157.9318	157.5200	157.5200	0.261	0.0000	0.0000
2026/01/06	2038	05/02/2026	143.20 Call	Bond Future	14731.7600	14.7318	14319.9500	14.3200	2.795	0.0000	0.0000
2026/01/06	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2038	07/05/2026		Bond Future	160.7841	160.7841	160.3649	160.3649	0.261	0.0000	0.0000
2026/01/06	2038	07/05/2026	144.53 Call	Bond Future	16254.0900	16.2541	15834.8800	15.8349	2.579	0.0000	0.0000
2026/01/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2038	06/08/2026		Bond Future	161.5436	161.5436	161.1173	161.1173	0.264	0.0000	0.0000
2026/01/06	2038	06/08/2026	144.72 Call	Bond Future	16823.5500	16.8236	16397.3300	16.3973	2.533	0.0000	0.0000
2026/01/06	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2038	05/11/2026		Bond Future	164.4026	164.4026	163.9692	163.9692	0.264	0.0000	0.0000
2026/01/06	2038	05/11/2026	146.31 Call	Bond Future	18092.5700	18.0926	17659.2400	17.6592	2.395	0.0000	0.0000
2026/01/06	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2038	04/02/2027		Bond Future	165.0676	165.0676	164.6272	164.6272	0.267	0.0000	0.0000
2026/01/06	2038	04/02/2027	153.83 Call	Bond Future	11237.6200	11.2376	10797.1600	10.7972	3.920	0.0000	0.0000
2026/01/06	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.40 Call	Bond Future	3345.9500	3.3460	3197.7200	3.1977	4.430	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
2026/01/06	2040	05/02/2026	9.40 Put	Bond Future	74.0600	0.0741	80.3900	0.0804	8.547	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.05 Put	Bond Future	536.9900	0.5370	585.4500	0.5855	9.024	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.05 Call	Bond Future	1124.4800	1.1245	1018.3800	1.0184	9.435	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.20 Put	Bond Future	237.8000	0.2378	260.0700	0.2601	9.365	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.20 Call	Bond Future	1988.5700	1.9886	1856.2800	1.8563	6.653	0.0000	0.0000
2026/01/06	2040	05/02/2026		Bond Future	8.9752	100.4389	8.9948	100.2843	0.219	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.49 Call	Bond Future	17318.4800	17.3185	17163.9200	17.1639	0.892	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	13.23 Call	Bond Future	26832.1700	26.8322	26677.6100	26.6776	0.576	0.0000	0.0000
2026/01/06	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.82 Call	Bond Future	19259.9600	19.2600	19105.4000	19.1054	0.802	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.35 Put	Bond Future	0.3000	0.0003	0.2900	0.0003	3.333	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.35 Call	Bond Future	10055.3200	10.0553	9900.7500	9.9008	1.537	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.75 Call	Bond Future	12706.3800	12.7064	12551.8200	12.5518	1.216	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.75 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.15 Call	Bond Future	15245.0400	15.2450	15090.4800	15.0905	1.014	0.0000	0.0000
2026/01/06	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.80 Put	Bond Future	6.9200	0.0069	7.2100	0.0072	4.191	0.0000	0.0000
2026/01/06	2040	05/02/2026	9.80 Call	Bond Future	6221.6500	6.2217	6067.3800	6.0674	2.480	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.24 Call	Bond Future	9305.9500	9.3060	9151.3800	9.1514	1.661	0.0000	0.0000
2026/01/06	2040	05/02/2026	10.24 Put	Bond Future	0.5700	0.0006	0.5600	0.0006	1.754	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.53 Call	Bond Future	22607.0600	22.6071	22449.8500	22.4499	0.695	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.53 Put	Bond Future	0.4100	0.0004	0.4200	0.0004	2.439	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.03 Call	Bond Future	19868.4200	19.8684	19711.2700	19.7113	0.791	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.03 Put	Bond Future	2.4300	0.0024	2.5000	0.0025	2.881	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.12 Put	Bond Future	34.2100	0.0342	35.3200	0.0353	3.245	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.12 Call	Bond Future	14527.2000	14.5272	14371.0900	14.3711	1.075	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.22 Call	Bond Future	20925.5900	20.9256	20768.4000	20.7684	0.751	0.0000	0.0000
2026/01/06	2040	07/05/2026	12.22 Put	Bond Future	1.2600	0.0013	1.2900	0.0013	2.381	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.72 Call	Bond Future	18100.0700	18.1001	17943.0500	17.9431	0.868	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.72 Put	Bond Future	6.7700	0.0068	6.9700	0.0070	2.954	0.0000	0.0000
2026/01/06	2040	07/05/2026	10.70 Put	Bond Future	67.6000	0.0676	70.1300	0.0701	3.743	0.0000	0.0000
2026/01/06	2040	07/05/2026	10.70 Call	Bond Future	11900.1000	11.9001	11745.4100	11.7454	1.300	0.0000	0.0000
2026/01/06	2040	07/05/2026		Bond Future	9.0332	102.2280	9.0535	102.0708	0.224	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.67 Call	Bond Future	17809.8500	17.8099	17652.8700	17.6529	0.881	0.0000	0.0000
2026/01/06	2040	07/05/2026	11.67 Put	Bond Future	7.9300	0.0079	8.1700	0.0082	3.026	0.0000	0.0000
2026/01/06	2040	06/08/2026		Bond Future	9.0935	99.5699	9.1144	99.4099	0.231	0.0000	0.0000
2026/01/06	2040	06/08/2026	12.19 Call	Bond Future	20158.3400	20.1583	19999.0500	19.9991	0.790	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
2026/01/06	2040	06/08/2026	12.19 Put	Bond Future	22.2500	0.0223	22.9600	0.0230	3.191	0.0000	0.0000
2026/01/06	2040	05/11/2026		Bond Future	9.1533	101.3080	9.1749	101.1455	0.236	0.0000	0.0000
2026/01/06	2040	05/11/2026	11.06 Call	Bond Future	13325.6500	13.3257	13173.0000	13.1730	1.146	0.0000	0.0000
2026/01/06	2040	05/11/2026	11.06 Put	Bond Future	343.1900	0.3432	353.0900	0.3531	2.885	0.0000	0.0000
2026/01/06	2040	05/11/2026	11.27 Call	Bond Future	14544.4300	14.5444	14389.9200	14.3899	1.062	0.0000	0.0000
2026/01/06	2040	05/11/2026	11.27 Put	Bond Future	284.4400	0.2844	292.4800	0.2925	2.827	0.0000	0.0000
2026/01/06	2040	05/11/2026	10.67 Call	Bond Future	11032.9800	11.0330	10885.2400	10.8852	1.339	0.0000	0.0000
2026/01/06	2040	05/11/2026	10.67 Put	Bond Future	498.3900	0.4984	513.2000	0.5132	2.972	0.0000	0.0000
2026/01/06	2040	05/11/2026	9.91 Put	Bond Future	1082.5500	1.0826	1115.9700	1.1160	3.087	0.0000	0.0000
2026/01/06	2040	05/11/2026	9.91 Call	Bond Future	6549.7700	6.5498	6420.6400	6.4206	1.972	0.0000	0.0000
2026/01/06	2040	04/02/2027		Bond Future	9.2226	98.5549	9.2449	98.3898	0.242	0.0000	0.0000
2026/01/06	2040	04/02/2027	9.93 Call	Bond Future	6575.1100	6.5751	6450.9000	6.4509	1.889	0.0000	0.0000
2026/01/06	2040	04/02/2027	9.93 Put	Bond Future	1536.6400	1.5366	1577.4900	1.5775	2.658	0.0000	0.0000
2026/01/06	2043	05/02/2026		Bond Future	122.5422	122.5422	122.5358	122.5358	0.005	0.0000	0.0000
2026/01/06	2043	05/02/2026	109.66 Call	Bond Future	12882.2300	12.8822	12875.8200	12.8758	0.050	0.0000	0.0000
2026/01/06	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2043	07/05/2026		Bond Future	124.7554	124.7554	124.7489	124.7489	0.005	0.0000	0.0000
2026/01/06	2043	07/05/2026	111.70 Call	Bond Future	13055.3981	13.0554	13048.8775	13.0489	0.050	0.0000	0.0000
2026/01/06	2043	07/05/2026	111.70 Put	Bond Future	0.0081	0.0000	0.0075	0.0000	7.293	0.0000	0.0000
2026/01/06	2043	06/08/2026		Bond Future	124.2010	124.2010	124.1951	124.1951	0.005	0.0000	0.0000
2026/01/06	2043	06/08/2026	110.88 Call	Bond Future	13321.7712	13.3218	13315.8510	13.3159	0.044	0.0000	0.0000
2026/01/06	2043	06/08/2026	110.88 Put	Bond Future	0.8112	0.0008	0.7910	0.0008	2.491	0.0000	0.0000
2026/01/06	2043	05/11/2026		Bond Future	126.3985	126.3985	126.3929	126.3929	0.004	0.0000	0.0000
2026/01/06	2043	05/11/2026	112.84 Call	Bond Future	13563.3062	13.5633	13557.6241	13.5576	0.042	0.0000	0.0000
2026/01/06	2043	05/11/2026	112.84 Put	Bond Future	4.8262	0.0048	4.7641	0.0048	1.288	0.0000	0.0000
2026/01/06	2043	04/02/2027		Bond Future	125.7340	125.7340	125.7288	125.7288	0.004	0.0000	0.0000
2026/01/06	2043	04/02/2027	117.63 Call	Bond Future	8320.9735	8.3210	8315.1121	8.3151	0.070	0.0000	0.0000
2026/01/06	2043	04/02/2027	117.63 Put	Bond Future	217.0135	0.2170	216.3021	0.2163	0.328	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.00 Put	Bond Future	8.9400	0.0089	9.3500	0.0094	4.586	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.00 Call	Bond Future	6379.7200	6.3797	6214.7900	6.2148	2.585	0.0000	0.0000
2026/01/06	2044	05/02/2026		Bond Future	9.2054	96.2710	9.2250	96.1057	0.213	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.56 Call	Bond Future	17118.3300	17.1183	16952.9900	16.9530	0.966	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.90 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.90 Call	Bond Future	12831.8800	12.8319	12666.5400	12.6665	1.289	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.07 Put	Bond Future	5.9400	0.0059	6.1500	0.0062	3.535	0.0000	0.0000
2026/01/06	2044	05/02/2026	10.07 Call	Bond Future	6906.7200	6.9067	6741.5900	6.7416	2.391	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.25 Call	Bond Future	15149.6000	15.1496	14984.2600	14.9843	1.091	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
2026/01/06	2044	05/02/2026	11.25 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.50 Call	Bond Future	16743.2600	16.7433	16577.9200	16.5779	0.988	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.45 Call	Bond Future	16428.5400	16.4285	16263.2000	16.2632	1.006	0.0000	0.0000
2026/01/06	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2044	07/05/2026	Put	Bond Future	3451.2900	3.4513	3548.6000	3.5486	2.820	0.0000	0.0000
2026/01/06	2044	07/05/2026	Call	Bond Future	1437.2100	1.4372	1366.3000	1.3663	4.934	0.0000	0.0000
2026/01/06	2044	07/05/2026	10.00 Call	Bond Future	6248.0100	6.2480	6097.9400	6.0979	2.402	0.0000	0.0000
2026/01/06	2044	07/05/2026	10.00 Put	Bond Future	394.8200	0.3948	412.9700	0.4130	4.597	0.0000	0.0000
2026/01/06	2044	07/05/2026		Bond Future	9.2637	97.9859	9.2839	97.8177	0.218	0.0000	0.0000
2026/01/06	2044	07/05/2026	11.80 Call	Bond Future	18047.8600	18.0479	17880.0500	17.8801	0.930	0.0000	0.0000
2026/01/06	2044	07/05/2026	11.80 Put	Bond Future	13.6900	0.0137	14.1000	0.0141	2.995	0.0000	0.0000
2026/01/06	2044	06/08/2026		Bond Future	9.3240	95.3762	9.3448	95.2051	0.223	0.0000	0.0000
2026/01/06	2044	06/08/2026	12.42 Call	Bond Future	21074.7200	21.0747	20904.4800	20.9045	0.808	0.0000	0.0000
2026/01/06	2044	06/08/2026	12.42 Put	Bond Future	28.0600	0.0281	28.9300	0.0289	3.100	0.0000	0.0000
2026/01/06	2044	05/11/2026		Bond Future	9.3835	97.0410	9.4049	96.8671	0.228	0.0000	0.0000
2026/01/06	2044	05/11/2026	11.34 Call	Bond Future	14499.8100	14.4998	14337.2800	14.3373	1.121	0.0000	0.0000
2026/01/06	2044	05/11/2026	11.34 Put	Bond Future	431.8100	0.4318	443.1500	0.4432	2.626	0.0000	0.0000
2026/01/06	2044	04/02/2027		Bond Future	9.4514	94.3392	9.4735	94.1626	0.234	0.0000	0.0000
2026/01/06	2044	04/02/2027	10.18 Call	Bond Future	7202.1300	7.2021	7068.1200	7.0681	1.861	0.0000	0.0000
2026/01/06	2044	04/02/2027	10.18 Put	Bond Future	1631.8400	1.6318	1674.4600	1.6745	2.612	0.0000	0.0000
2026/01/06	2046	05/02/2026		Bond Future	141.3337	141.3337	141.3268	141.3268	0.005	0.0000	0.0000
2026/01/06	2046	05/02/2026	121.65 Call	Bond Future	19683.7100	19.6837	19676.8200	19.6768	0.035	0.0000	0.0000
2026/01/06	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2046	07/05/2026		Bond Future	141.5998	141.5998	141.5928	141.5928	0.005	0.0000	0.0000
2026/01/06	2046	07/05/2026	124.95 Call	Bond Future	16649.8100	16.6498	16642.8300	16.6428	0.042	0.0000	0.0000
2026/01/06	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2046	06/08/2026		Bond Future	144.1999	144.1999	144.1929	144.1929	0.005	0.0000	0.0000
2026/01/06	2046	06/08/2026	122.38 Call	Bond Future	21819.8600	21.8199	21812.9300	21.8129	0.032	0.0000	0.0000
2026/01/06	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2046	05/11/2026		Bond Future	144.4305	144.4305	144.4245	144.4245	0.004	0.0000	0.0000
2026/01/06	2046	05/11/2026	125.48 Call	Bond Future	18950.4600	18.9505	18944.4800	18.9445	0.032	0.0000	0.0000
2026/01/06	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2046	04/02/2027		Bond Future	146.9662	146.9662	146.9605	146.9605	0.004	0.0000	0.0000
2026/01/06	2046	04/02/2027	131.09 Call	Bond Future	15876.1600	15.8762	15870.4500	15.8705	0.036	0.0000	0.0000
2026/01/06	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	2050	05/02/2026		Bond Future	142.4105	142.4105	142.4037	142.4037	0.005	0.0000	0.0000
2026/01/06	2050	05/02/2026	122.82 Call	Bond Future	19590.4600	19.5905	19583.6600	19.5837	0.035	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
2026/01/06	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	2050	07/05/2026		Bond Future	144.9826	144.9826	144.9757	144.9757	0.005	0.0000
2026/01/06	2050	07/05/2026	124.07 Call	Bond Future	20912.6300	20.9126	20905.6800	20.9057	0.033	0.0000
2026/01/06	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	2050	06/08/2026		Bond Future	145.2026	145.2026	145.1961	145.1961	0.004	0.0000
2026/01/06	2050	06/08/2026	123.27 Call	Bond Future	21932.6400	21.9326	21926.1200	21.9261	0.030	0.0000
2026/01/06	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	2050	05/11/2026		Bond Future	147.7727	147.7727	147.7662	147.7662	0.004	0.0000
2026/01/06	2050	05/11/2026	123.84 Call	Bond Future	23932.7000	23.9327	23926.2000	23.9262	0.027	0.0000
2026/01/06	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	2050	04/02/2027		Bond Future	147.8907	147.8907	147.8848	147.8848	0.004	0.0000
2026/01/06	2050	04/02/2027	132.39 Call	Bond Future	15500.6800	15.5007	15494.8400	15.4948	0.038	0.0000
2026/01/06	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	AL37	05/02/2026		Index Future	1269.3670	1269.3670	1269.6370	1269.6370	0.021	0.0000
2026/01/06	AL37	07/05/2026		Index Future	1291.9810	1291.9810	1292.2570	1292.2570	0.021	0.0000
2026/01/06	AL37	06/08/2026		Index Future	1315.1490	1315.1490	1315.4310	1315.4310	0.021	0.0000
2026/01/06	AL37	05/11/2026		Index Future	1338.3970	1338.3970	1338.6870	1338.6870	0.022	0.0000
2026/01/06	AL37	04/02/2027		Index Future	1361.6280	1361.6280	1361.9260	1361.9260	0.022	0.0000
2026/01/06	AL7T	05/02/2026		Index Future	1637.6410	1637.6410	1637.5040	1637.5040	0.008	0.0000
2026/01/06	AL7T	07/05/2026		Index Future	1666.8170	1666.8170	1666.6780	1666.6780	0.008	0.0000
2026/01/06	AL7T	06/08/2026		Index Future	1696.7060	1696.7060	1696.5660	1696.5660	0.008	0.0000
2026/01/06	AL7T	05/11/2026		Index Future	1726.6980	1726.6980	1726.5610	1726.5610	0.008	0.0000
2026/01/06	AL7T	04/02/2027		Index Future	1756.6690	1756.6690	1756.5330	1756.5330	0.008	0.0000
2026/01/06	ALBI	05/02/2026		Index Future	1379.0120	1379.0120	1378.2450	1378.2450	0.056	0.0000
2026/01/06	ALBI	07/05/2026		Index Future	1403.5800	1403.5800	1402.8010	1402.8010	0.056	0.0000
2026/01/06	ALBI	06/08/2026		Index Future	1428.7490	1428.7490	1427.9570	1427.9570	0.055	0.0000
2026/01/06	ALBI	05/11/2026		Index Future	1454.0050	1454.0050	1453.2020	1453.2020	0.055	0.0000
2026/01/06	ALBI	04/02/2027		Index Future	1479.2420	1479.2420	1478.4290	1478.4290	0.055	0.0000
2026/01/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/06	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	
2026/01/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/01/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CI43	31/01/2043		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	
2026/01/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/06	ES33	05/02/2026		Bond Future	8.7141	96.4136	8.7133	96.4175	0.008	0.0000	0.0000
2026/01/06	ES33	05/02/2026	11.49 Call	Bond Future	13218.1100	13.2181	13221.9900	13.2220	0.029	0.0000	0.0000
2026/01/06	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES33	07/05/2026		Bond Future	8.7764	94.3617	8.7757	94.3657	0.009	0.0000	0.0000
2026/01/06	ES33	07/05/2026	11.69 Call	Bond Future	13481.1100	13.4811	13485.1400	13.4851	0.030	0.0000	0.0000
2026/01/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES33	06/08/2026		Bond Future	8.8400	96.0942	8.8391	96.0984	0.010	0.0000	0.0000
2026/01/06	ES33	06/08/2026	12.02 Call	Bond Future	14225.5100	14.2255	14229.7300	14.2297	0.030	0.0000	0.0000
2026/01/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES33	05/11/2026		Bond Future	8.9160	94.0024	8.9151	94.0069	0.011	0.0000	0.0000
2026/01/06	ES33	05/11/2026	10.83 Call	Bond Future	8674.0100	8.6740	8678.5400	8.6785	0.052	0.0000	0.0000
2026/01/06	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES33	04/02/2027		Bond Future	9.0091	95.6509	9.0081	95.6557	0.012	0.0000	0.0000
2026/01/06	ES33	04/02/2027	9.70 Call	Bond Future	3154.2900	3.1543	3159.1400	3.1591	0.154	0.0000	0.0000
2026/01/06	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES42	05/02/2026		Bond Future	9.4129	94.9851	9.4324	94.8335	0.207	0.0000	0.0000
2026/01/06	ES42	05/02/2026	11.85 Call	Bond Future	16385.3700	16.3854	16233.7600	16.2338	0.925	0.0000	0.0000
2026/01/06	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES42	07/05/2026		Bond Future	9.4763	92.4362	9.4965	92.2819	0.213	0.0000	0.0000
2026/01/06	ES42	07/05/2026	12.20 Call	Bond Future	17794.7900	17.7948	17640.4800	17.6405	0.867	0.0000	0.0000
2026/01/06	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES42	06/08/2026		Bond Future	9.5395	94.1331	9.5603	93.9761	0.218	0.0000	0.0000
2026/01/06	ES42	06/08/2026	12.65 Call	Bond Future	19658.7500	19.6588	19501.8000	19.5018	0.798	0.0000	0.0000
2026/01/06	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES42	05/11/2026		Bond Future	9.6084	91.5349	9.6298	91.3754	0.223	0.0000	0.0000
2026/01/06	ES42	05/11/2026	11.66 Call	Bond Future	13570.0700	13.5701	13410.5900	13.4106	1.175	0.0000	0.0000
2026/01/06	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	ES42	04/02/2027		Bond Future	9.6856	93.1385	9.7078	92.9764	0.228	0.0000	0.0000
2026/01/06	ES42	04/02/2027	10.29 Call	Bond Future	4278.5500	4.2786	4116.4600	4.1165	3.788	0.0000	0.0000
2026/01/06	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	
2026/01/06	GOVI	05/02/2026		GOVI	1353.3730	1353.3730	1352.5980	1352.5980	0.057	0.0000	0.0000
2026/01/06	GOVI	05/02/2026	1,150. Call 00	GOVI	2033730.0000	203.3730	2025980.0000	202.5980	0.381	0.0000	0.0000
2026/01/06	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	GOVI	07/05/2026		GOVI	1377.4840	1377.4840	1376.6960	1376.6960	0.057	0.0000	0.0000
2026/01/06	GOVI	07/05/2026	1,177. Call 00	GOVI	2004840.0000	200.4840	1996960.0000	199.6960	0.393	0.0000	0.0000
2026/01/06	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	GOVI	06/08/2026		GOVI	1402.1850	1402.1850	1401.3840	1401.3840	0.057	0.0000	0.0000
2026/01/06	GOVI	06/08/2026	1,189. Call 00	GOVI	2131850.0000	213.1850	2123840.0000	212.3840	0.376	0.0000	0.0000
2026/01/06	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	GOVI	05/11/2026		GOVI	1426.9720	1426.9720	1426.1600	1426.1600	0.057	0.0000	0.0000
2026/01/06	GOVI	05/11/2026	1,277. Call 00	GOVI	1499720.0000	149.9720	1491600.0000	149.1600	0.541	0.0000	0.0000
2026/01/06	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	GOVI	04/02/2027		GOVI	1451.7400	1451.7400	1450.9180	1450.9180	0.057	0.0000	0.0000
2026/01/06	GOVI	04/02/2027	1,369. Call 00	GOVI	827400.0000	82.7400	819180.0000	81.9180	0.993	0.0000	0.0000
2026/01/06	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/06	I258	05/02/2026		Bond Future	128.9531	128.9531	128.9461	128.9461	0.005	0.0000	0.0000
2026/01/06	I258	05/02/2026	111.65 Call	Bond Future	17303.0600	17.3031	17296.1000	17.2961	0.040	0.0000	0.0000
2026/01/06	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	I258	07/05/2026		Bond Future	131.2818	131.2818	131.2749	131.2749	0.005	0.0000	0.0000
2026/01/06	I258	07/05/2026	113.73 Call	Bond Future	17551.9459	17.5519	17545.0583	17.5451	0.039	0.0000	0.0000
2026/01/06	I258	07/05/2026	113.73 Put	Bond Future	0.1259	0.0001	0.1183	0.0001	5.999	0.0000	0.0000
2026/01/06	I258	06/08/2026		Bond Future	130.8474	130.8474	130.8410	130.8410	0.005	0.0000	0.0000
2026/01/06	I258	06/08/2026	112.95 Call	Bond Future	17902.9401	17.9029	17896.4257	17.8964	0.036	0.0000	0.0000
2026/01/06	I258	06/08/2026	112.95 Put	Bond Future	5.5001	0.0055	5.3857	0.0054	2.080	0.0000	0.0000
2026/01/06	I258	05/11/2026		Bond Future	133.1626	133.1626	133.1565	133.1565	0.005	0.0000	0.0000
2026/01/06	I258	05/11/2026	114.95 Call	Bond Future	18237.4152	18.2374	18230.9849	18.2310	0.035	0.0000	0.0000
2026/01/06	I258	05/11/2026	114.95 Put	Bond Future	24.8052	0.0248	24.5349	0.0245	1.090	0.0000	0.0000
2026/01/06	I258	04/02/2027		Bond Future	132.6169	132.6169	132.6112	132.6112	0.004	0.0000	0.0000
2026/01/06	I258	04/02/2027	118.90 Call	Bond Future	13983.4533	13.9835	13976.6425	13.9766	0.049	0.0000	0.0000
2026/01/06	I258	04/02/2027	118.90 Put	Bond Future	266.5733	0.2666	265.4325	0.2654	0.428	0.0000	0.0000
2026/01/06	IGOV	05/02/2026		Index Future	434.1760	434.1760	433.9540	433.9540	0.051	0.0000	0.0000
2026/01/06	IGOV	07/05/2026		Index Future	442.0180	442.0180	441.7930	441.7930	0.051	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	
2026/01/06	IGOV	06/08/2026		Index Future	450.0490	450.0490	449.8200	449.8200	0.051	0.0000	0.0000
2026/01/06	IGOV	05/11/2026		Index Future	458.1080	458.1080	457.8760	457.8760	0.051	0.0000	0.0000
2026/01/06	IGOV	04/02/2027		Index Future	466.1610	466.1610	465.9260	465.9260	0.050	0.0000	0.0000
2026/01/06	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/06	R033	05/02/2026		Bond Future	7.8574	115.1689	7.8519	115.2005	0.070	0.0000	0.0000
2026/01/06	R033	05/02/2026	10.49 Call	Bond Future	13959.1700	13.9592	13990.7500	13.9908	0.226	0.0000	0.0000
2026/01/06	R033	05/02/2026	10.49 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2026/01/06	R033	07/05/2026		Bond Future	7.8896	112.1784	7.8839	112.2106	0.073	0.0000	0.0000
2026/01/06	R033	07/05/2026	10.38 Call	Bond Future	12943.9700	12.9440	12974.1100	12.9741	0.233	0.0000	0.0000
2026/01/06	R033	07/05/2026	10.38 Put	Bond Future	53.8000	0.0538	51.7500	0.0518	3.810	0.0000	0.0000
2026/01/06	R033	06/08/2026		Bond Future	7.9211	114.2110	7.9150	114.2439	0.077	0.0000	0.0000
2026/01/06	R033	06/08/2026	10.25 Call	Bond Future	12069.6600	12.0697	12097.1000	12.0971	0.227	0.0000	0.0000
2026/01/06	R033	06/08/2026	10.25 Put	Bond Future	312.9000	0.3129	307.4400	0.3074	1.745	0.0000	0.0000
2026/01/06	R033	05/11/2026		Bond Future	7.9611	111.1655	7.9547	111.1992	0.081	0.0000	0.0000
2026/01/06	R033	05/11/2026	9.33 Call	Bond Future	7777.7900	7.7778	7801.5600	7.8016	0.306	0.0000	0.0000
2026/01/06	R033	05/11/2026	9.33 Put	Bond Future	889.2100	0.8892	879.2200	0.8792	1.123	0.0000	0.0000
2026/01/06	R033	04/02/2027		Bond Future	8.0138	113.0894	8.0069	113.1241	0.086	0.0000	0.0000
2026/01/06	R033	04/02/2027	8.65 Call	Bond Future	5136.3500	5.1364	5155.4200	5.1554	0.371	0.0000	0.0000
2026/01/06	R033	04/02/2027	8.65 Put	Bond Future	1977.8400	1.9778	1962.2100	1.9622	0.790	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.45 Call	Bond Future	1672.0600	1.6721	1667.3500	1.6674	0.282	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.45 Put	Bond Future	174.1800	0.1742	166.2300	0.1662	4.564	0.0000	0.0000
2026/01/06	R035	05/02/2026		Bond Future	8.2162	108.1372	8.2157	108.1404	0.006	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	
2026/01/06	R035	05/02/2026	10.79 Call	Bond Future	15042.6700	15.0427	15045.9100	15.0459	0.022	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.44 Call	Bond Future	13173.3400	13.1733	13176.5800	13.1766	0.025	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.94 Call	Bond Future	15828.1700	15.8282	15831.4100	15.8314	0.020	0.0000	0.0000
2026/01/06	R035	05/02/2026	12.44 Call	Bond Future	23196.2800	23.1963	23199.5200	23.1995	0.014	0.0000	0.0000
2026/01/06	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	11.17 Call	Bond Future	17014.7600	17.0148	17018.0000	17.0180	0.019	0.0000	0.0000
2026/01/06	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.67 Call	Bond Future	14407.5600	14.4076	14410.8000	14.4108	0.022	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	10.17 Call	Bond Future	11695.5600	11.6956	11698.8000	11.6988	0.028	0.0000	0.0000
2026/01/06	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R035	05/02/2026	11.00 Call	Bond Future	16139.7900	16.1398	16143.0300	16.1430	0.020	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.25 Call	Bond Future	6416.7300	6.4167	6419.7600	6.4198	0.047	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.25 Put	Bond Future	1.1900	0.0012	0.9800	0.0010	17.647	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.85 Put	Bond Future	14.6600	0.0147	13.0900	0.0131	10.709	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.85 Call	Bond Future	4010.8300	4.0108	4012.5000	4.0125	0.042	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.64 Call	Bond Future	8701.2100	8.7012	8704.4200	8.7044	0.037	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.64 Put	Bond Future	0.1100	0.0001	0.0800	0.0001	27.273	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.14 Call	Bond Future	5760.2800	5.7603	5763.1600	5.7632	0.050	0.0000	0.0000
2026/01/06	R035	05/02/2026	9.14 Put	Bond Future	2.3600	0.0024	2.0000	0.0020	15.254	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.64 Put	Bond Future	54.7800	0.0548	50.7500	0.0508	7.357	0.0000	0.0000
2026/01/06	R035	05/02/2026	8.64 Call	Bond Future	2749.3700	2.7494	2748.5800	2.7486	0.029	0.0000	0.0000
2026/01/06	R035	07/05/2026	8.29 Put	Bond Future	1187.9700	1.1880	1181.1000	1.1811	0.578	0.0000	0.0000
2026/01/06	R035	07/05/2026	8.29 Call	Bond Future	1407.1800	1.4072	1403.6600	1.4037	0.250	0.0000	0.0000
2026/01/06	R035	07/05/2026	8.79 Put	Bond Future	396.5500	0.3966	391.7200	0.3917	1.218	0.0000	0.0000
2026/01/06	R035	07/05/2026	8.79 Call	Bond Future	3707.9600	3.7080	3706.4800	3.7065	0.040	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.20 Call	Bond Future	5926.3600	5.9264	5926.7000	5.9267	0.006	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.20 Put	Bond Future	168.4000	0.1684	165.3900	0.1654	1.787	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.66 Call	Bond Future	13870.0700	13.8701	13873.1000	13.8731	0.022	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.66 Put	Bond Future	8.2300	0.0082	7.9100	0.0079	3.888	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.16 Call	Bond Future	11214.7200	11.2147	11217.2800	11.2173	0.023	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.16 Put	Bond Future	25.4500	0.0255	24.6600	0.0247	3.104	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.66 Put	Bond Future	66.9100	0.0669	65.2900	0.0653	2.421	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.66 Call	Bond Future	8478.0400	8.4780	8479.7700	8.4798	0.020	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.71 Call	Bond Future	14130.4200	14.1304	14133.4900	14.1335	0.022	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
2026/01/06	R035	07/05/2026	10.71 Put	Bond Future	6.9500	0.0070	6.6700	0.0067	4.029	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.21 Call	Bond Future	11484.4200	11.4844	11487.0300	11.4870	0.023	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.21 Put	Bond Future	23.2200	0.0232	22.4800	0.0225	3.187	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.71 Put	Bond Future	60.5200	0.0605	59.0100	0.0590	2.495	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.71 Call	Bond Future	8754.3500	8.7544	8756.1900	8.7562	0.021	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.64 Call	Bond Future	13765.7100	13.7657	13768.7200	13.7687	0.022	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.64 Put	Bond Future	8.8000	0.0088	8.4600	0.0085	3.864	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.14 Call	Bond Future	11106.6100	11.1066	11109.1500	11.1092	0.023	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.14 Put	Bond Future	26.4100	0.0264	25.6000	0.0256	3.067	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.64 Put	Bond Future	69.6900	0.0697	68.0200	0.0680	2.396	0.0000	0.0000
2026/01/06	R035	07/05/2026	9.64 Call	Bond Future	8367.4300	8.3674	8369.1100	8.3691	0.020	0.0000	0.0000
2026/01/06	R035	07/05/2026		Bond Future	8.2553	105.5626	8.2548	105.5660	0.006	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.86 Call	Bond Future	14906.4600	14.9065	14909.6300	14.9096	0.021	0.0000	0.0000
2026/01/06	R035	07/05/2026	10.86 Put	Bond Future	4.1300	0.0041	3.9500	0.0040	4.358	0.0000	0.0000
2026/01/06	R035	06/08/2026	10.22 Call	Bond Future	11172.8600	11.1729	11174.8800	11.1749	0.018	0.0000	0.0000
2026/01/06	R035	06/08/2026	10.22 Put	Bond Future	117.4800	0.1175	115.9100	0.1159	1.336	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.72 Call	Bond Future	8565.5400	8.5655	8566.7000	8.5667	0.014	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.72 Put	Bond Future	227.0500	0.2271	224.6200	0.2246	1.070	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.22 Put	Bond Future	451.6400	0.4516	448.0100	0.4480	0.804	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.22 Call	Bond Future	5967.9300	5.9679	5967.8900	5.9679	0.001	0.0000	0.0000
2026/01/06	R035	06/08/2026	10.13 Call	Bond Future	10705.6100	10.7056	10707.5000	10.7075	0.018	0.0000	0.0000
2026/01/06	R035	06/08/2026	10.13 Put	Bond Future	131.7000	0.1317	130.0000	0.1300	1.291	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.63 Call	Bond Future	8095.4800	8.0955	8096.4400	8.0964	0.012	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.63 Put	Bond Future	257.0800	0.2571	254.4500	0.2545	1.023	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.13 Put	Bond Future	512.4600	0.5125	508.5800	0.5086	0.757	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.13 Call	Bond Future	5509.2300	5.5092	5508.9400	5.5089	0.005	0.0000	0.0000
2026/01/06	R035	06/08/2026		Bond Future	8.2947	107.4755	8.2941	107.4791	0.007	0.0000	0.0000
2026/01/06	R035	06/08/2026	11.06 Call	Bond Future	15417.9700	15.4180	15421.1000	15.4211	0.020	0.0000	0.0000
2026/01/06	R035	06/08/2026	11.06 Put	Bond Future	23.2300	0.0232	22.7700	0.0228	1.980	0.0000	0.0000
2026/01/06	R035	06/08/2026	8.29 Put	Bond Future	1757.8100	1.7578	1751.9400	1.7519	0.334	0.0000	0.0000
2026/01/06	R035	06/08/2026	8.29 Call	Bond Future	1728.8400	1.7288	1726.5600	1.7266	0.132	0.0000	0.0000
2026/01/06	R035	06/08/2026	8.79 Put	Bond Future	832.6600	0.8327	827.8300	0.8278	0.580	0.0000	0.0000
2026/01/06	R035	06/08/2026	8.79 Call	Bond Future	3834.1500	3.8342	3832.9100	3.8329	0.032	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.39 Call	Bond Future	6845.4500	6.8455	6845.8400	6.8458	0.006	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.39 Put	Bond Future	357.5100	0.3575	354.3100	0.3543	0.895	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.71 Call	Bond Future	8513.3100	8.5133	8514.4500	8.5145	0.013	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.71 Put	Bond Future	230.2200	0.2302	227.7700	0.2278	1.064	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.21 Call	Bond Future	5916.7800	5.9168	5916.7100	5.9167	0.001	0.0000	0.0000
2026/01/06	R035	06/08/2026	9.21 Put	Bond Future	458.0300	0.4580	454.3700	0.4544	0.799	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
2026/01/06	R035	06/08/2026	8.71 Put	Bond Future	935.9900	0.9360	930.9400	0.9309	0.540	0.0000	0.0000
2026/01/06	R035	06/08/2026	8.71 Call	Bond Future	3460.3900	3.4604	3458.9300	3.4589	0.042	0.0000	0.0000
2026/01/06	R035	05/11/2026	9.80 Call	Bond Future	8698.5000	8.6985	8699.7400	8.6997	0.014	0.0000	0.0000
2026/01/06	R035	05/11/2026	9.80 Put	Bond Future	386.6400	0.3866	384.0200	0.3840	0.678	0.0000	0.0000
2026/01/06	R035	05/11/2026	9.30 Call	Bond Future	6240.6500	6.2407	6240.9100	6.2409	0.004	0.0000	0.0000
2026/01/06	R035	05/11/2026	9.30 Put	Bond Future	682.5300	0.6825	678.9300	0.6789	0.527	0.0000	0.0000
2026/01/06	R035	05/11/2026	8.80 Put	Bond Future	1220.5700	1.2206	1215.9400	1.2159	0.379	0.0000	0.0000
2026/01/06	R035	05/11/2026	8.80 Call	Bond Future	3920.3700	3.9204	3919.6000	3.9196	0.020	0.0000	0.0000
2026/01/06	R035	05/11/2026		Bond Future	8.3443	104.8531	8.3437	104.8570	0.008	0.0000	0.0000
2026/01/06	R035	05/11/2026	10.03 Call	Bond Future	9843.9300	9.8439	9845.5600	9.8456	0.017	0.0000	0.0000
2026/01/06	R035	05/11/2026	10.03 Put	Bond Future	299.2800	0.2993	297.0500	0.2971	0.745	0.0000	0.0000
2026/01/06	R035	04/02/2027		Bond Future	8.4058	106.6689	8.4050	106.6731	0.009	0.0000	0.0000
2026/01/06	R035	04/02/2027	9.02 Call	Bond Future	4714.5800	4.7146	4714.8000	4.7148	0.005	0.0000	0.0000
2026/01/06	R035	04/02/2027	9.02 Put	Bond Future	1190.5600	1.1906	1186.5600	1.1866	0.336	0.0000	0.0000
2026/01/06	R038	05/02/2026		Bond Future	8.7351	119.7675	8.7396	119.7311	0.051	0.0000	0.0000
2026/01/06	R038	05/02/2026	11.44 Call	Bond Future	19482.1800	19.4822	19445.8000	19.4458	0.187	0.0000	0.0000
2026/01/06	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R038	07/05/2026		Bond Future	8.7896	116.4178	8.7942	116.3808	0.052	0.0000	0.0000
2026/01/06	R038	07/05/2026	11.40 Call	Bond Future	18575.3600	18.5754	18538.2000	18.5382	0.200	0.0000	0.0000
2026/01/06	R038	07/05/2026	11.40 Put	Bond Future	6.8300	0.0068	6.6600	0.0067	2.489	0.0000	0.0000
2026/01/06	R038	06/08/2026		Bond Future	8.8446	118.5271	8.8494	118.4896	0.054	0.0000	0.0000
2026/01/06	R038	06/08/2026	11.77 Call	Bond Future	20199.5800	20.1996	20161.9100	20.1619	0.186	0.0000	0.0000
2026/01/06	R038	06/08/2026	11.77 Put	Bond Future	29.3900	0.0294	29.1900	0.0292	0.681	0.0000	0.0000
2026/01/06	R038	05/11/2026		Bond Future	8.9061	115.1159	8.9110	115.0780	0.055	0.0000	0.0000
2026/01/06	R038	05/11/2026	10.72 Call	Bond Future	13230.5500	13.2306	13193.2100	13.1932	0.282	0.0000	0.0000
2026/01/06	R038	05/11/2026	10.72 Put	Bond Future	320.6200	0.3206	321.1800	0.3212	0.175	0.0000	0.0000
2026/01/06	R038	04/02/2027		Bond Future	8.9775	117.1079	8.9826	117.0697	0.056	0.0000	0.0000
2026/01/06	R038	04/02/2027	9.60 Call	Bond Future	6339.0800	6.3391	6308.0200	6.3080	0.490	0.0000	0.0000
2026/01/06	R038	04/02/2027	9.60 Put	Bond Future	1756.5200	1.7565	1763.7000	1.7637	0.409	0.0000	0.0000
2026/01/06	R053	05/02/2026		Bond Future	8.9869	130.8750	8.9965	130.7566	0.107	0.0000	0.0000
2026/01/06	R053	05/02/2026	11.49 Call	Bond Future	25541.2700	25.5413	25422.8600	25.4229	0.464	0.0000	0.0000
2026/01/06	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R053	07/05/2026		Bond Future	9.0323	127.3462	9.0422	127.2257	0.109	0.0000	0.0000
2026/01/06	R053	07/05/2026	11.69 Call	Bond Future	26583.8200	26.5838	26463.2900	26.4633	0.453	0.0000	0.0000
2026/01/06	R053	07/05/2026	11.69 Put	Bond Future	12.8200	0.0128	12.7600	0.0128	0.468	0.0000	0.0000
2026/01/06	R053	06/08/2026		Bond Future	9.0778	129.6536	9.0879	129.5311	0.111	0.0000	0.0000
2026/01/06	R053	06/08/2026	12.28 Call	Bond Future	30575.0000	30.5750	30452.7100	30.4527	0.400	0.0000	0.0000
2026/01/06	R053	06/08/2026	12.28 Put	Bond Future	32.7300	0.0327	32.9100	0.0329	0.550	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
2026/01/06	R053	05/11/2026		Bond Future	9.1271	126.0585	9.1374	125.9342	0.114	0.0000
2026/01/06	R053	05/11/2026	11.21 Call	Bond Future	21811.8700	21.8119	21692.5400	21.6925	0.547	0.0000
2026/01/06	R053	05/11/2026	11.21 Put	Bond Future	529.0600	0.5291	534.0800	0.5341	0.949	0.0000
2026/01/06	R053	04/02/2027		Bond Future	9.1828	128.2401	9.1935	128.1141	0.116	0.0000
2026/01/06	R053	04/02/2027	9.99 Call	Bond Future	11062.0000	11.0620	10960.5800	10.9606	0.917	0.0000
2026/01/06	R053	04/02/2027	9.99 Put	Bond Future	2095.1100	2.0951	2119.7300	2.1197	1.175	0.0000
2026/01/06	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2026/01/06	R186	05/02/2026	8.43 Call	Bond Future	45.9200	0.0459	45.1800	0.0452	1.611	0.0000
2026/01/06	R186	05/02/2026	8.43 Put	Bond Future	45.9200	0.0459	45.1800	0.0452	1.611	0.0000
2026/01/06	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2026/01/06	R186	07/05/2026	8.69 Call	Bond Future	91.1700	0.0912	90.8000	0.0908	0.406	0.0000
2026/01/06	R186	07/05/2026	8.69 Put	Bond Future	91.1700	0.0912	90.8000	0.0908	0.406	0.0000
2026/01/06	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/01/06	R186	06/08/2026	8.57 Call	Bond Future	82.1500	0.0822	81.9600	0.0820	0.231	0.0000
2026/01/06	R186	06/08/2026	8.57 Put	Bond Future	82.1500	0.0822	81.9600	0.0820	0.231	0.0000
2026/01/06	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/01/06	R186	05/11/2026	8.12 Call	Bond Future	48.6100	0.0486	48.5300	0.0485	0.165	0.0000
2026/01/06	R186	05/11/2026	8.12 Put	Bond Future	48.6100	0.0486	48.5300	0.0485	0.165	0.0000
2026/01/06	R202	05/02/2026		Bond Future	293.5704	293.5704	293.5562	293.5562	0.005	0.0000
2026/01/06	R202	05/02/2026	277.82 Call	Bond Future	15750.3800	15.7504	15736.2000	15.7362	0.090	0.0000
2026/01/06	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R202	07/05/2026		Bond Future	298.8724	298.8724	298.8582	298.8582	0.005	0.0000
2026/01/06	R202	07/05/2026	277.55 Call	Bond Future	21322.4100	21.3224	21308.2000	21.3082	0.067	0.0000
2026/01/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R202	06/08/2026		Bond Future	298.9618	298.9618	298.9478	298.9478	0.005	0.0000
2026/01/06	R202	06/08/2026	278.86 Call	Bond Future	20101.8400	20.1018	20087.8000	20.0878	0.070	0.0000
2026/01/06	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R202	05/11/2026		Bond Future	304.2533	304.2533	304.2395	304.2395	0.005	0.0000
2026/01/06	R202	05/11/2026	280.46 Call	Bond Future	23793.2600	23.7933	23779.5300	23.7795	0.058	0.0000
2026/01/06	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R202	04/02/2027		Bond Future	304.1173	304.1173	304.1051	304.1051	0.004	0.0000
2026/01/06	R202	04/02/2027	294.73 Call	Bond Future	9387.2800	9.3873	9375.1400	9.3751	0.129	0.0000
2026/01/06	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R209	05/02/2026		Bond Future	8.4058	87.7578	8.4053	87.7607	0.006	0.0000
2026/01/06	R209	05/02/2026	10.93 Call	Bond Future	13745.9100	13.7459	13748.9000	13.7489	0.022	0.0000
2026/01/06	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/06	R209	07/05/2026		Bond Future	8.4480	86.1704	8.4475	86.1734	0.006	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	
2026/01/06	R209	07/05/2026	11.07 Call	Bond Future	14004.8100	14.0048	14007.6700	14.0077	0.020	0.0000	0.0000
2026/01/06	R209	07/05/2026	11.07 Put	Bond Future	4.2800	0.0043	4.0900	0.0041	4.439	0.0000	0.0000
2026/01/06	R209	06/08/2026		Bond Future	8.4904	87.7318	8.4899	87.7350	0.006	0.0000	0.0000
2026/01/06	R209	06/08/2026	11.39 Call	Bond Future	15084.1900	15.0842	15087.0400	15.0870	0.019	0.0000	0.0000
2026/01/06	R209	06/08/2026	11.39 Put	Bond Future	18.9300	0.0189	18.5500	0.0186	2.007	0.0000	0.0000
2026/01/06	R209	05/11/2026		Bond Future	8.5390	86.1141	8.5384	86.1175	0.007	0.0000	0.0000
2026/01/06	R209	05/11/2026	10.32 Call	Bond Future	9799.9900	9.8000	9801.3800	9.8014	0.014	0.0000	0.0000
2026/01/06	R209	05/11/2026	10.32 Put	Bond Future	272.9800	0.2730	270.9200	0.2709	0.755	0.0000	0.0000
2026/01/06	R209	04/02/2027		Bond Future	8.5969	87.6052	8.5962	87.6090	0.008	0.0000	0.0000
2026/01/06	R209	04/02/2027	9.28 Call	Bond Future	4934.3600	4.9344	4934.2600	4.9343	0.002	0.0000	0.0000
2026/01/06	R209	04/02/2027	9.28 Put	Bond Future	1184.1700	1.1842	1180.2800	1.1803	0.329	0.0000	0.0000
2026/01/06	R210	05/02/2026		Bond Future	258.0624	258.0624	258.0776	258.0776	0.006	0.0000	0.0000
2026/01/06	R210	05/02/2026	253.10 Call	Bond Future	4962.4000	4.9624	4977.5500	4.9776	0.305	0.0000	0.0000
2026/01/06	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R210	07/05/2026		Bond Future	259.2572	259.2572	259.2728	259.2728	0.006	0.0000	0.0000
2026/01/06	R210	07/05/2026	255.40 Call	Bond Future	3857.1500	3.8572	3872.8000	3.8728	0.406	0.0000	0.0000
2026/01/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R210	06/08/2026		Bond Future	264.0177	264.0177	264.0339	264.0339	0.006	0.0000	0.0000
2026/01/06	R210	06/08/2026	259.84 Call	Bond Future	4177.6800	4.1777	4193.8900	4.1939	0.388	0.0000	0.0000
2026/01/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R210	05/11/2026		Bond Future	265.1714	265.1714	265.1895	265.1895	0.007	0.0000	0.0000
2026/01/06	R210	05/11/2026	253.33 Call	Bond Future	11841.4200	11.8414	11859.5000	11.8595	0.153	0.0000	0.0000
2026/01/06	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R210	04/02/2027		Bond Future	269.8277	269.8277	269.8469	269.8469	0.007	0.0000	0.0000
2026/01/06	R210	04/02/2027	266.03 Call	Bond Future	3797.6800	3.7977	3816.8600	3.8169	0.505	0.0000	0.0000
2026/01/06	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R213	05/02/2026		Bond Future	7.5343	100.9358	7.5289	100.9579	0.072	0.0000	0.0000
2026/01/06	R213	05/02/2026	9.89 Call	Bond Future	9065.6400	9.0656	9087.6900	9.0877	0.243	0.0000	0.0000
2026/01/06	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R213	07/05/2026		Bond Future	7.5521	99.1839	7.5463	99.2064	0.076	0.0000	0.0000
2026/01/06	R213	07/05/2026	9.80 Call	Bond Future	8346.2000	8.3462	8368.3300	8.3683	0.265	0.0000	0.0000
2026/01/06	R213	07/05/2026	9.80 Put	Bond Future	7.1100	0.0071	6.7300	0.0067	5.345	0.0000	0.0000
2026/01/06	R213	06/08/2026		Bond Future	7.5675	100.9812	7.5614	101.0042	0.081	0.0000	0.0000
2026/01/06	R213	06/08/2026	9.69 Call	Bond Future	7614.6500	7.6147	7636.3500	7.6364	0.285	0.0000	0.0000
2026/01/06	R213	06/08/2026	9.69 Put	Bond Future	49.6000	0.0496	48.2500	0.0483	2.722	0.0000	0.0000
2026/01/06	R213	05/11/2026		Bond Future	7.5981	99.1962	7.5915	99.2199	0.087	0.0000	0.0000
2026/01/06	R213	05/11/2026	8.75 Call	Bond Future	4324.0500	4.3241	4342.6600	4.3427	0.430	0.0000	0.0000
2026/01/06	R213	05/11/2026	8.75 Put	Bond Future	317.1800	0.3172	312.1300	0.3121	1.592	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	
2026/01/06	R213	04/02/2027		Bond Future	7.6450	100.9146	7.6378	100.9390	0.094	0.0000	0.0000
2026/01/06	R213	04/02/2027	8.14 Call	Bond Future	2407.2600	2.4073	2422.3600	2.4224	0.627	0.0000	0.0000
2026/01/06	R213	04/02/2027	8.14 Put	Bond Future	749.5400	0.7495	740.2700	0.7403	1.237	0.0000	0.0000
2026/01/06	R214	05/02/2026		Bond Future	9.0198	82.3893	9.0394	82.2534	0.217	0.0000	0.0000
2026/01/06	R214	05/02/2026	11.26 Call	Bond Future	13614.1700	13.6142	13478.2700	13.4783	0.998	0.0000	0.0000
2026/01/06	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R214	07/05/2026		Bond Future	9.0699	80.5605	9.0901	80.4222	0.223	0.0000	0.0000
2026/01/06	R214	07/05/2026	11.53 Call	Bond Future	14628.7500	14.6288	14490.8300	14.4908	0.943	0.0000	0.0000
2026/01/06	R214	07/05/2026	11.53 Put	Bond Future	11.7500	0.0118	12.1000	0.0121	2.979	0.0000	0.0000
2026/01/06	R214	06/08/2026		Bond Future	9.1209	82.0203	9.1417	81.8796	0.228	0.0000	0.0000
2026/01/06	R214	06/08/2026	11.97 Call	Bond Future	16428.4800	16.4285	16288.8600	16.2889	0.850	0.0000	0.0000
2026/01/06	R214	06/08/2026	11.97 Put	Bond Future	33.9900	0.0340	35.0600	0.0351	3.148	0.0000	0.0000
2026/01/06	R214	05/11/2026		Bond Future	9.1788	80.1575	9.2002	80.0145	0.233	0.0000	0.0000
2026/01/06	R214	05/11/2026	10.97 Call	Bond Future	11144.2600	11.1443	11010.9900	11.0110	1.196	0.0000	0.0000
2026/01/06	R214	05/11/2026	10.97 Put	Bond Future	337.8700	0.3379	347.5600	0.3476	2.868	0.0000	0.0000
2026/01/06	R214	04/02/2027		Bond Future	9.2454	81.5458	9.2675	81.4005	0.239	0.0000	0.0000
2026/01/06	R214	04/02/2027	9.90 Call	Bond Future	5591.2500	5.5913	5483.5300	5.4835	1.927	0.0000	0.0000
2026/01/06	R214	04/02/2027	9.90 Put	Bond Future	1436.9800	1.4370	1474.5100	1.4745	2.612	0.0000	0.0000
2026/01/06	R248	05/02/2026	8.90 Put	Bond Future	2531.7300	2.5317	2678.3800	2.6784	5.792	0.0000	0.0000
2026/01/06	R248	05/02/2026	8.90 Call	Bond Future	164.2100	0.1642	132.2700	0.1323	19.451	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.40 Put	Bond Future	289.3600	0.2894	313.5900	0.3136	8.374	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.40 Call	Bond Future	2486.5800	2.4866	2332.2200	2.3322	6.208	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.90 Call	Bond Future	6451.3100	6.4513	6273.6300	6.2736	2.754	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.90 Put	Bond Future	19.6100	0.0196	20.5200	0.0205	4.640	0.0000	0.0000
2026/01/06	R248	05/02/2026		Bond Future	9.1546	100.1255	9.1742	99.9469	0.214	0.0000	0.0000
2026/01/06	R248	05/02/2026	11.46 Call	Bond Future	17817.9900	17.8180	17639.4000	17.6394	1.002	0.0000	0.0000
2026/01/06	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.50 Put	Bond Future	171.1300	0.1711	184.8700	0.1849	8.029	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.50 Call	Bond Future	3240.7200	3.2407	3075.8700	3.0759	5.087	0.0000	0.0000
2026/01/06	R248	05/02/2026	10.00 Put	Bond Future	11.4400	0.0114	11.8300	0.0118	3.409	0.0000	0.0000
2026/01/06	R248	05/02/2026	10.00 Call	Bond Future	7252.9600	7.2530	7074.7600	7.0748	2.457	0.0000	0.0000
2026/01/06	R248	05/02/2026	10.48 Call	Bond Future	10968.3200	10.9683	10789.7000	10.7897	1.629	0.0000	0.0000
2026/01/06	R248	05/02/2026	10.48 Put	Bond Future	0.9100	0.0009	0.8800	0.0009	3.297	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.65 Put	Bond Future	76.4500	0.0765	81.8500	0.0819	7.063	0.0000	0.0000
2026/01/06	R248	05/02/2026	9.65 Call	Bond Future	4430.3500	4.4304	4257.1600	4.2572	3.909	0.0000	0.0000
2026/01/06	R248	07/05/2026		Bond Future	9.2042	97.4716	9.2243	97.2899	0.219	0.0000	0.0000
2026/01/06	R248	07/05/2026	11.72 Call	Bond Future	19006.7800	19.0068	18825.5300	18.8255	0.954	0.0000	0.0000
2026/01/06	R248	07/05/2026	11.72 Put	Bond Future	15.5000	0.0155	15.9700	0.0160	3.032	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	
2026/01/06	R248	06/08/2026		Bond Future	9.2546	99.2379	9.2753	99.0530	0.224	0.0000	0.0000
2026/01/06	R248	06/08/2026	12.37 Call	Bond Future	22419.1300	22.4191	22235.2100	22.2352	0.820	0.0000	0.0000
2026/01/06	R248	06/08/2026	12.37 Put	Bond Future	30.4500	0.0305	31.4100	0.0314	3.153	0.0000	0.0000
2026/01/06	R248	05/11/2026		Bond Future	9.3109	96.5349	9.3323	96.3471	0.229	0.0000	0.0000
2026/01/06	R248	05/11/2026	11.31 Call	Bond Future	15729.1900	15.7292	15552.6500	15.5527	1.122	0.0000	0.0000
2026/01/06	R248	05/11/2026	11.31 Put	Bond Future	419.0600	0.4191	430.3500	0.4304	2.694	0.0000	0.0000
2026/01/06	R248	04/02/2027		Bond Future	9.3752	98.2064	9.3972	98.0156	0.234	0.0000	0.0000
2026/01/06	R248	04/02/2027	10.11 Call	Bond Future	7910.1800	7.9102	7765.7100	7.7657	1.826	0.0000	0.0000
2026/01/06	R248	04/02/2027	10.11 Put	Bond Future	1843.9800	1.8440	1890.3500	1.8904	2.515	0.0000	0.0000
2026/01/06	R2R9	05/02/2026		Bond Future	8.8908	111.1254	8.9003	111.0490	0.107	0.0000	0.0000
2026/01/06	R2R9	05/02/2026	102.99 Call	Bond Future	98134.8600	98.1349	98058.4300	98.0584	0.078	0.0000	0.0000
2026/01/06	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R2R9	07/05/2026		Bond Future	8.9472	108.1268	8.9570	108.0491	0.110	0.0000	0.0000
2026/01/06	R2R9	07/05/2026	99.91 Call	Bond Future	97277.1300	97.2771	97199.3800	97.1994	0.080	0.0000	0.0000
2026/01/06	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R2R9	06/08/2026		Bond Future	9.0043	110.0860	9.0144	110.0070	0.113	0.0000	0.0000
2026/01/06	R2R9	06/08/2026	101.74 Call	Bond Future	96966.5100	96.9665	96887.5100	96.8875	0.081	0.0000	0.0000
2026/01/06	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R2R9	05/11/2026		Bond Future	9.0673	107.0314	9.0778	106.9512	0.115	0.0000	0.0000
2026/01/06	R2R9	05/11/2026	98.56 Call	Bond Future	96061.3100	96.0613	95981.1800	95.9812	0.083	0.0000	0.0000
2026/01/06	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R2R9	04/02/2027		Bond Future	9.1399	108.8837	9.1507	108.8024	0.118	0.0000	0.0000
2026/01/06	R2R9	04/02/2027	9.89 Call	Bond Future	6634.2500	6.6343	6569.2300	6.5692	0.980	0.0000	0.0000
2026/01/06	R2R9	04/02/2027	9.89 Put	Bond Future	1203.1100	1.2031	1219.3300	1.2193	1.348	0.0000	0.0000
2026/01/06	R4R2	05/02/2026		Bond Future	9.0963	112.2943	9.1209	112.0751	0.271	0.0000	0.0000
2026/01/06	R4R2	05/02/2026	103.43 Call	Bond Future	99019.0600	99.0191	98799.8300	98.7998	0.221	0.0000	0.0000
2026/01/06	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R4R2	07/05/2026		Bond Future	9.1540	109.1905	9.1794	108.9676	0.278	0.0000	0.0000
2026/01/06	R4R2	07/05/2026	100.23 Call	Bond Future	98101.4100	98.1014	97878.4400	97.8784	0.227	0.0000	0.0000
2026/01/06	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R4R2	06/08/2026		Bond Future	9.2122	111.1690	9.2385	110.9421	0.285	0.0000	0.0000
2026/01/06	R4R2	06/08/2026	102.06 Call	Bond Future	97751.7400	97.7517	97524.8000	97.5248	0.232	0.0000	0.0000
2026/01/06	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R4R2	05/11/2026		Bond Future	9.2758	108.0072	9.3029	107.7766	0.292	0.0000	0.0000
2026/01/06	R4R2	05/11/2026	98.76 Call	Bond Future	96784.6300	96.7846	96554.0100	96.5540	0.238	0.0000	0.0000
2026/01/06	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	R4R2	04/02/2027		Bond Future	9.3479	109.8764	9.3759	109.6420	0.300	0.0000	0.0000
2026/01/06	R4R2	04/02/2027	10.13 Call	Bond Future	7554.8000	7.5548	7371.5400	7.3715	2.426	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
2026/01/06	R4R2	04/02/2027	10.13 Put	Bond Future	1286.8300	1.2868	1337.9500	1.3380	3.973	0.0000	0.0000
2026/01/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

