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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2026 TO 07/01/2026

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	
2026/01/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	2029	05/02/2026		Bond Future	144.8370	144.8370	144.7930	144.7930	0.030	0.0000	0.0000
2026/01/07	2029	05/02/2026	140.11 Call	Bond Future	4726.9700	4.7270	4683.0100	4.6830	0.930	0.0000	0.0000
2026/01/07	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2029	07/05/2026		Bond Future	145.9979	145.9979	145.9534	145.9534	0.030	0.0000	0.0000
2026/01/07	2029	07/05/2026	141.82 Call	Bond Future	4177.8500	4.1779	4133.4100	4.1334	1.064	0.0000	0.0000
2026/01/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	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	
2026/01/07	2029	06/08/2026			Bond Future	148.6789	148.6789	148.6342	148.6342	0.030	0.0000	0.0000
2026/01/07	2029	06/08/2026	144.10 Call		Bond Future	4578.9200	4.5789	4534.1600	4.5342	0.978	0.0000	0.0000
2026/01/07	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2029	05/11/2026			Bond Future	149.8340	149.8340	149.7895	149.7895	0.030	0.0000	0.0000
2026/01/07	2029	05/11/2026	147.56 Call		Bond Future	2273.9900	2.2740	2229.4700	2.2295	1.958	0.0000	0.0000
2026/01/07	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2029	04/02/2027			Bond Future	152.4659	152.4659	152.4219	152.4219	0.029	0.0000	0.0000
2026/01/07	2029	04/02/2027	149.72 Call		Bond Future	2745.9400	2.7459	2701.9100	2.7019	1.603	0.0000	0.0000
2026/01/07	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2030	05/02/2026			Bond Future	7.3339	102.4772	7.3489	102.4256	0.205	0.0000	0.0000
2026/01/07	2030	05/02/2026	9.49 Call		Bond Future	7098.3700	7.0984	7046.7200	7.0467	0.728	0.0000	0.0000
2026/01/07	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2030	07/05/2026			Bond Future	7.3483	104.3028	7.3644	104.2504	0.220	0.0000	0.0000
2026/01/07	2030	07/05/2026	9.39 Call		Bond Future	6383.0600	6.3831	6330.8600	6.3309	0.818	0.0000	0.0000
2026/01/07	2030	07/05/2026	9.39 Put		Bond Future	7.7600	0.0078	7.9300	0.0079	2.191	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.21 Put		Bond Future	850.5200	0.8505	880.7500	0.8808	3.554	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.21 Call		Bond Future	400.1300	0.4001	377.9900	0.3780	5.533	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.71 Put		Bond Future	278.7700	0.2788	289.9300	0.2899	4.003	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.71 Call		Bond Future	1445.3600	1.4454	1404.1500	1.4042	2.851	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.92 Call		Bond Future	2011.3200	2.0113	1965.8500	1.9659	2.261	0.0000	0.0000
2026/01/07	2030	07/05/2026	7.92 Put		Bond Future	174.9300	0.1749	181.8300	0.1818	3.944	0.0000	0.0000
2026/01/07	2030	06/08/2026	7.21 Put		Bond Future	1037.8500	1.0379	1067.4800	1.0675	2.855	0.0000	0.0000
2026/01/07	2030	06/08/2026	7.21 Call		Bond Future	578.8500	0.5789	555.5200	0.5555	4.030	0.0000	0.0000
2026/01/07	2030	06/08/2026	7.71 Put		Bond Future	492.7000	0.4927	507.8900	0.5079	3.083	0.0000	0.0000
2026/01/07	2030	06/08/2026	7.71 Call		Bond Future	1552.1800	1.5522	1514.4100	1.5144	2.433	0.0000	0.0000
2026/01/07	2030	06/08/2026	8.06 Call		Bond Future	2403.6200	2.4036	2359.7800	2.3598	1.824	0.0000	0.0000
2026/01/07	2030	06/08/2026	8.06 Put		Bond Future	297.6800	0.2977	306.8000	0.3068	3.064	0.0000	0.0000
2026/01/07	2030	06/08/2026			Bond Future	7.3602	102.1836	7.3776	102.1307	0.236	0.0000	0.0000
2026/01/07	2030	06/08/2026	9.22 Call		Bond Future	5538.0400	5.5380	5486.6500	5.4867	0.928	0.0000	0.0000
2026/01/07	2030	06/08/2026	9.22 Put		Bond Future	58.1300	0.0581	59.7000	0.0597	2.701	0.0000	0.0000
2026/01/07	2030	05/11/2026			Bond Future	7.3735	103.9679	7.3921	103.9147	0.253	0.0000	0.0000
2026/01/07	2030	05/11/2026	8.39 Call		Bond Future	3112.5100	3.1125	3066.8900	3.0669	1.466	0.0000	0.0000
2026/01/07	2030	05/11/2026	8.39 Put		Bond Future	260.0600	0.2601	267.5900	0.2676	2.895	0.0000	0.0000
2026/01/07	2030	04/02/2027			Bond Future	7.4036	101.7624	7.4236	101.7092	0.271	0.0000	0.0000
2026/01/07	2030	04/02/2027	7.82 Call		Bond Future	1737.7400	1.7377	1701.5500	1.7016	2.083	0.0000	0.0000
2026/01/07	2030	04/02/2027	7.82 Put		Bond Future	640.3300	0.6403	657.3400	0.6573	2.656	0.0000	0.0000
2026/01/07	2031	05/02/2026			Bond Future	112.8561	112.8561	112.8383	112.8383	0.016	0.0000	0.0000
2026/01/07	2031	05/02/2026	111.76 Call		Bond Future	1107.2400	1.1072	1089.2400	1.0892	1.626	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	
2026/01/07	2031	05/02/2026	111.76 Put	Bond Future	11.1200	0.0111	10.9000	0.0109	1.978	0.0000	0.0000
2026/01/07	2031	07/05/2026		Bond Future	114.8944	114.8944	114.8765	114.8765	0.016	0.0000	0.0000
2026/01/07	2031	07/05/2026	113.84 Call	Bond Future	1181.0700	1.1811	1165.2300	1.1652	1.341	0.0000	0.0000
2026/01/07	2031	07/05/2026	113.84 Put	Bond Future	126.6600	0.1267	128.7100	0.1287	1.619	0.0000	0.0000
2026/01/07	2031	06/08/2026		Bond Future	114.5894	114.5894	114.5716	114.5716	0.016	0.0000	0.0000
2026/01/07	2031	06/08/2026	113.81 Call	Bond Future	1090.4800	1.0905	1076.8600	1.0769	1.249	0.0000	0.0000
2026/01/07	2031	06/08/2026	113.81 Put	Bond Future	311.0700	0.3111	315.2500	0.3153	1.344	0.0000	0.0000
2026/01/07	2031	05/11/2026		Bond Future	116.6173	116.6173	116.6000	116.6000	0.015	0.0000	0.0000
2026/01/07	2031	05/11/2026	111.49 Call	Bond Future	5128.1400	5.1281	5110.8800	5.1109	0.337	0.0000	0.0000
2026/01/07	2031	05/11/2026	111.49 Put	Bond Future	0.8900	0.0009	0.9000	0.0009	1.124	0.0000	0.0000
2026/01/07	2031	04/02/2027		Bond Future	116.2174	116.2174	116.2008	116.2008	0.014	0.0000	0.0000
2026/01/07	2031	04/02/2027	116.18 Call	Bond Future	803.8800	0.8039	794.4300	0.7944	1.176	0.0000	0.0000
2026/01/07	2031	04/02/2027	116.18 Put	Bond Future	766.5100	0.7665	773.6600	0.7737	0.933	0.0000	0.0000
2026/01/07	2032	05/02/2026		Bond Future	7.7154	105.5731	7.7347	105.4786	0.250	0.0000	0.0000
2026/01/07	2032	05/02/2026	10.16 Call	Bond Future	11142.6600	11.1427	11048.1800	11.0482	0.848	0.0000	0.0000
2026/01/07	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2032	07/05/2026		Bond Future	7.7427	103.2950	7.7630	103.1990	0.262	0.0000	0.0000
2026/01/07	2032	07/05/2026	10.14 Call	Bond Future	10596.5600	10.5966	10500.7700	10.5008	0.904	0.0000	0.0000
2026/01/07	2032	07/05/2026	10.14 Put	Bond Future	5.1100	0.0051	5.2900	0.0053	3.523	0.0000	0.0000
2026/01/07	2032	06/08/2026		Bond Future	7.7689	105.1667	7.7903	105.0694	0.275	0.0000	0.0000
2026/01/07	2032	06/08/2026	10.12 Call	Bond Future	10087.6000	10.0876	9991.5900	9.9916	0.952	0.0000	0.0000
2026/01/07	2032	06/08/2026	10.12 Put	Bond Future	38.2900	0.0383	39.6500	0.0397	3.552	0.0000	0.0000
2026/01/07	2032	05/11/2026		Bond Future	7.8043	102.8456	7.8268	102.7473	0.288	0.0000	0.0000
2026/01/07	2032	05/11/2026	9.16 Call	Bond Future	6032.1800	6.0322	5943.8600	5.9439	1.464	0.0000	0.0000
2026/01/07	2032	05/11/2026	9.16 Put	Bond Future	297.1100	0.2971	307.1400	0.3071	3.376	0.0000	0.0000
2026/01/07	2032	04/02/2027		Bond Future	7.8534	104.6264	7.8770	104.5273	0.300	0.0000	0.0000
2026/01/07	2032	04/02/2027	8.48 Call	Bond Future	3385.1900	3.3852	3311.7300	3.3117	2.170	0.0000	0.0000
2026/01/07	2032	04/02/2027	8.48 Put	Bond Future	791.4000	0.7914	817.0900	0.8171	3.246	0.0000	0.0000
2026/01/07	2033	05/02/2026		Bond Future	142.8684	142.8684	142.8470	142.8470	0.015	0.0000	0.0000
2026/01/07	2033	05/02/2026	132.88 Call	Bond Future	9988.4200	9.9884	9967.0200	9.9670	0.214	0.0000	0.0000
2026/01/07	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2033	07/05/2026		Bond Future	143.8915	143.8915	143.8700	143.8700	0.015	0.0000	0.0000
2026/01/07	2033	07/05/2026	135.16 Call	Bond Future	8731.4800	8.7315	8710.0200	8.7100	0.246	0.0000	0.0000
2026/01/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2033	06/08/2026		Bond Future	146.5338	146.5338	146.5126	146.5126	0.015	0.0000	0.0000
2026/01/07	2033	06/08/2026	134.25 Call	Bond Future	12283.8200	12.2838	12262.5500	12.2626	0.173	0.0000	0.0000
2026/01/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2033	05/11/2026		Bond Future	147.5480	147.5480	147.5274	147.5274	0.014	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	
2026/01/07	2033	05/11/2026	137.26 Call	Bond Future	10288.0100	10.2880	10267.3600	10.2674	0.201	0.0000	0.0000
2026/01/07	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2033	04/02/2027		Bond Future	150.1400	150.1400	150.1201	150.1201	0.013	0.0000	0.0000
2026/01/07	2033	04/02/2027	142.71 Call	Bond Future	7429.9500	7.4300	7410.1300	7.4101	0.267	0.0000	0.0000
2026/01/07	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.40 Call	Bond Future	17221.2800	17.2213	16880.1900	16.8802	1.981	0.0000	0.0000
2026/01/07	2037	05/02/2026	12.73 Call	Bond Future	23969.8500	23.9699	23628.7600	23.6288	1.423	0.0000	0.0000
2026/01/07	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.86 Call	Bond Future	19647.6200	19.6476	19306.5300	19.3065	1.736	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.36 Call	Bond Future	17005.4600	17.0055	16664.3700	16.6644	2.006	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.65 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.65 Call	Bond Future	13040.5800	13.0406	12699.4900	12.6995	2.616	0.0000	0.0000
2026/01/07	2037	05/02/2026	12.27 Call	Bond Future	21726.7200	21.7267	21385.6300	21.3856	1.570	0.0000	0.0000
2026/01/07	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.90 Call	Bond Future	14466.1300	14.4661	14125.0400	14.1250	2.358	0.0000	0.0000
2026/01/07	2037	05/02/2026		Bond Future	8.5973	99.5480	8.6463	99.2069	0.570	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.20 Call	Bond Future	16134.2800	16.1343	15793.1900	15.7932	2.114	0.0000	0.0000
2026/01/07	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2037	05/02/2026	9.65 Call	Bond Future	7000.0800	7.0001	6659.5400	6.6595	4.865	0.0000	0.0000
2026/01/07	2037	05/02/2026	9.65 Put	Bond Future	1.7900	0.0018	2.3400	0.0023	30.726	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.10 Call	Bond Future	9786.6600	9.7867	9445.6000	9.4456	3.485	0.0000	0.0000
2026/01/07	2037	05/02/2026	10.10 Put	Bond Future	0.1300	0.0001	0.1600	0.0002	23.077	0.0000	0.0000
2026/01/07	2037	07/05/2026	9.00 Put	Bond Future	619.1700	0.6192	709.3700	0.7094	14.568	0.0000	0.0000
2026/01/07	2037	07/05/2026	9.00 Call	Bond Future	2985.6800	2.9857	2728.9900	2.7290	8.597	0.0000	0.0000
2026/01/07	2037	07/05/2026	9.49 Put	Bond Future	219.6500	0.2197	253.2500	0.2533	15.297	0.0000	0.0000
2026/01/07	2037	07/05/2026	9.49 Call	Bond Future	5765.0300	5.7650	5451.7400	5.4517	5.434	0.0000	0.0000
2026/01/07	2037	07/05/2026	10.06 Call	Bond Future	9141.2700	9.1413	8805.3100	8.8053	3.675	0.0000	0.0000
2026/01/07	2037	07/05/2026	10.06 Put	Bond Future	72.8900	0.0729	83.8200	0.0838	14.995	0.0000	0.0000
2026/01/07	2037	07/05/2026		Bond Future	8.6490	101.3213	8.6998	100.9744	0.587	0.0000	0.0000
2026/01/07	2037	07/05/2026	11.32 Call	Bond Future	16244.3400	16.2443	15898.1700	15.8982	2.131	0.0000	0.0000
2026/01/07	2037	07/05/2026	11.32 Put	Bond Future	4.9100	0.0049	5.6300	0.0056	14.664	0.0000	0.0000
2026/01/07	2037	07/05/2026	12.40 Call	Bond Future	21773.7500	21.7738	21426.8800	21.4269	1.593	0.0000	0.0000
2026/01/07	2037	07/05/2026	12.40 Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2026/01/07	2037	07/05/2026	10.95 Put	Bond Future	15.0100	0.0150	17.0900	0.0171	13.857	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	
2026/01/07	2037	07/05/2026	10.95 Call	Bond Future	14232.4000	14.2324	13887.5900	13.8876	2.423	0.0000	0.0000
2026/01/07	2037	06/08/2026	11.30 Call	Bond Future	15615.0500	15.6151	15267.5800	15.2676	2.225	0.0000	0.0000
2026/01/07	2037	06/08/2026	11.30 Put	Bond Future	50.0200	0.0500	55.3700	0.0554	10.696	0.0000	0.0000
2026/01/07	2037	06/08/2026	10.70 Call	Bond Future	12413.9300	12.4139	12074.5700	12.0746	2.734	0.0000	0.0000
2026/01/07	2037	06/08/2026	10.70 Put	Bond Future	131.6000	0.1316	145.0600	0.1451	10.228	0.0000	0.0000
2026/01/07	2037	06/08/2026	10.02 Put	Bond Future	305.5800	0.3056	337.3400	0.3373	10.393	0.0000	0.0000
2026/01/07	2037	06/08/2026	10.02 Call	Bond Future	8650.3200	8.6503	8329.2600	8.3293	3.712	0.0000	0.0000
2026/01/07	2037	06/08/2026		Bond Future	8.7027	98.8975	8.7553	98.5447	0.605	0.0000	0.0000
2026/01/07	2037	06/08/2026	11.71 Call	Bond Future	17730.2900	17.7303	17379.7600	17.3798	1.977	0.0000	0.0000
2026/01/07	2037	06/08/2026	11.71 Put	Bond Future	19.7500	0.0198	22.0400	0.0220	11.595	0.0000	0.0000
2026/01/07	2037	05/11/2026		Bond Future	8.7565	100.6241	8.8110	100.2658	0.622	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.62 Call	Bond Future	11639.7200	11.6397	11307.9700	11.3080	2.850	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.62 Put	Bond Future	313.1900	0.3132	339.7500	0.3398	8.480	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.83 Call	Bond Future	12747.9100	12.7479	12411.2800	12.4113	2.641	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.83 Put	Bond Future	257.0800	0.2571	278.7600	0.2788	8.433	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.23 Call	Bond Future	9568.6300	9.5686	9249.5500	9.2496	3.335	0.0000	0.0000
2026/01/07	2037	05/11/2026	10.23 Put	Bond Future	461.6900	0.4617	500.9200	0.5009	8.497	0.0000	0.0000
2026/01/07	2037	05/11/2026	9.46 Put	Bond Future	1034.1600	1.0342	1120.4900	1.1205	8.348	0.0000	0.0000
2026/01/07	2037	05/11/2026	9.46 Call	Bond Future	5529.9000	5.5299	5257.9200	5.2579	4.918	0.0000	0.0000
2026/01/07	2037	04/02/2027		Bond Future	8.8204	98.1101	8.8769	97.7464	0.640	0.0000	0.0000
2026/01/07	2037	04/02/2027	9.51 Call	Bond Future	5708.9300	5.7089	5444.4000	5.4444	4.634	0.0000	0.0000
2026/01/07	2037	04/02/2027	9.51 Put	Bond Future	1389.0200	1.3890	1488.1900	1.4882	7.140	0.0000	0.0000
2026/01/07	2038	05/02/2026		Bond Future	157.5200	157.5200	157.2544	157.2544	0.169	0.0000	0.0000
2026/01/07	2038	05/02/2026	143.20 Call	Bond Future	14319.9500	14.3200	14054.3700	14.0544	1.855	0.0000	0.0000
2026/01/07	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2038	07/05/2026		Bond Future	160.3649	160.3649	160.0948	160.0948	0.168	0.0000	0.0000
2026/01/07	2038	07/05/2026	144.53 Call	Bond Future	15834.8800	15.8349	15564.8400	15.5648	1.705	0.0000	0.0000
2026/01/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2038	06/08/2026		Bond Future	161.1173	161.1173	160.8429	160.8429	0.170	0.0000	0.0000
2026/01/07	2038	06/08/2026	144.72 Call	Bond Future	16397.3300	16.3973	16122.8800	16.1229	1.674	0.0000	0.0000
2026/01/07	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2038	05/11/2026		Bond Future	163.9692	163.9692	163.6910	163.6910	0.170	0.0000	0.0000
2026/01/07	2038	05/11/2026	146.31 Call	Bond Future	17659.2400	17.6592	17380.9900	17.3810	1.576	0.0000	0.0000
2026/01/07	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2038	04/02/2027		Bond Future	164.6272	164.6272	164.3455	164.3455	0.171	0.0000	0.0000
2026/01/07	2038	04/02/2027	153.83 Call	Bond Future	10797.1600	10.7972	10515.4900	10.5155	2.609	0.0000	0.0000
2026/01/07	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	10.35 Put	Bond Future	0.2900	0.0003	0.3300	0.0003	13.793	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
2026/01/07	2040	05/02/2026	10.35 Call	Bond Future	9900.7500	9.9008	9597.9500	9.5980	3.058	0.0000	0.0000
2026/01/07	2040	05/02/2026	10.75 Call	Bond Future	12551.8200	12.5518	12248.9800	12.2490	2.413	0.0000	0.0000
2026/01/07	2040	05/02/2026	10.75 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.15 Call	Bond Future	15090.4800	15.0905	14787.6400	14.7876	2.007	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	13.23 Call	Bond Future	26677.6100	26.6776	26374.7700	26.3748	1.135	0.0000	0.0000
2026/01/07	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.82 Call	Bond Future	19105.4000	19.1054	18802.5600	18.8026	1.585	0.0000	0.0000
2026/01/07	2040	05/02/2026		Bond Future	8.9948	100.2843	9.0334	99.9815	0.429	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.49 Call	Bond Future	17163.9200	17.1639	16861.0800	16.8611	1.764	0.0000	0.0000
2026/01/07	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2040	05/02/2026	10.24 Call	Bond Future	9151.3800	9.1514	8848.6300	8.8486	3.308	0.0000	0.0000
2026/01/07	2040	05/02/2026	10.24 Put	Bond Future	0.5600	0.0006	0.6500	0.0007	16.071	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.80 Put	Bond Future	7.2100	0.0072	8.8900	0.0089	23.301	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.80 Call	Bond Future	6067.3800	6.0674	5766.2200	5.7662	4.964	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.05 Put	Bond Future	585.4500	0.5855	705.3300	0.7053	20.477	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.05 Call	Bond Future	1018.3800	1.0184	835.4200	0.8354	17.966	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.20 Put	Bond Future	260.0700	0.2601	321.0800	0.3211	23.459	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.20 Call	Bond Future	1856.2800	1.8563	1614.4500	1.6145	13.028	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.40 Call	Bond Future	3197.7200	3.1977	2915.2300	2.9152	8.834	0.0000	0.0000
2026/01/07	2040	05/02/2026	9.40 Put	Bond Future	80.3900	0.0804	100.7400	0.1007	25.314	0.0000	0.0000
2026/01/07	2040	07/05/2026		Bond Future	9.0535	102.0708	9.0934	101.7628	0.440	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.67 Call	Bond Future	17652.8700	17.6529	17345.6900	17.3457	1.740	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.67 Put	Bond Future	8.1700	0.0082	8.9800	0.0090	9.914	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.22 Call	Bond Future	20768.4000	20.7684	20460.5500	20.4606	1.482	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.22 Put	Bond Future	1.2900	0.0013	1.4300	0.0014	10.853	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.72 Call	Bond Future	17943.0500	17.9431	17635.7600	17.6358	1.713	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.72 Put	Bond Future	6.9700	0.0070	7.6700	0.0077	10.043	0.0000	0.0000
2026/01/07	2040	07/05/2026	10.70 Put	Bond Future	70.1300	0.0701	77.1700	0.0772	10.038	0.0000	0.0000
2026/01/07	2040	07/05/2026	10.70 Call	Bond Future	11745.4100	11.7454	11444.4600	11.4445	2.562	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.53 Call	Bond Future	22449.8500	22.4499	22141.9000	22.1419	1.372	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.53 Put	Bond Future	0.4200	0.0004	0.4600	0.0005	9.524	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.03 Call	Bond Future	19711.2700	19.7113	19403.5400	19.4035	1.561	0.0000	0.0000
2026/01/07	2040	07/05/2026	12.03 Put	Bond Future	2.5000	0.0025	2.7600	0.0028	10.400	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.12 Put	Bond Future	35.3200	0.0353	38.6800	0.0387	9.513	0.0000	0.0000
2026/01/07	2040	07/05/2026	11.12 Call	Bond Future	14371.0900	14.3711	14066.4600	14.0665	2.120	0.0000	0.0000
2026/01/07	2040	06/08/2026		Bond Future	9.1144	99.4099	9.1556	99.0967	0.452	0.0000	0.0000
2026/01/07	2040	06/08/2026	12.19 Call	Bond Future	19999.0500	19.9991	19687.7600	19.6878	1.557	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
2026/01/07	2040	06/08/2026	12.19 Put	Bond Future	22.9600	0.0230	24.8800	0.0249	8.362	0.0000	0.0000
2026/01/07	2040	05/11/2026		Bond Future	9.1749	101.1455	9.2174	100.8274	0.463	0.0000	0.0000
2026/01/07	2040	05/11/2026	11.06 Call	Bond Future	13173.0000	13.1730	12877.4600	12.8775	2.244	0.0000	0.0000
2026/01/07	2040	05/11/2026	11.06 Put	Bond Future	353.0900	0.3531	375.6200	0.3756	6.381	0.0000	0.0000
2026/01/07	2040	05/11/2026	11.27 Call	Bond Future	14389.9200	14.3899	14090.3300	14.0903	2.082	0.0000	0.0000
2026/01/07	2040	05/11/2026	11.27 Put	Bond Future	292.4800	0.2925	310.9600	0.3110	6.318	0.0000	0.0000
2026/01/07	2040	05/11/2026	10.67 Call	Bond Future	10885.2400	10.8852	10600.2600	10.6003	2.618	0.0000	0.0000
2026/01/07	2040	05/11/2026	10.67 Put	Bond Future	513.2000	0.5132	546.2900	0.5463	6.448	0.0000	0.0000
2026/01/07	2040	05/11/2026	9.91 Put	Bond Future	1115.9700	1.1160	1187.9600	1.1880	6.451	0.0000	0.0000
2026/01/07	2040	05/11/2026	9.91 Call	Bond Future	6420.6400	6.4206	6174.5600	6.1746	3.833	0.0000	0.0000
2026/01/07	2040	04/02/2027		Bond Future	9.2449	98.3898	9.2888	98.0671	0.475	0.0000	0.0000
2026/01/07	2040	04/02/2027	9.93 Call	Bond Future	6450.9000	6.4509	6214.4600	6.2145	3.665	0.0000	0.0000
2026/01/07	2040	04/02/2027	9.93 Put	Bond Future	1577.4900	1.5775	1663.7400	1.6637	5.468	0.0000	0.0000
2026/01/07	2043	05/02/2026		Bond Future	122.5358	122.5358	122.5165	122.5165	0.016	0.0000	0.0000
2026/01/07	2043	05/02/2026	109.66 Call	Bond Future	12875.8200	12.8758	12856.4800	12.8565	0.150	0.0000	0.0000
2026/01/07	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2043	07/05/2026		Bond Future	124.7489	124.7489	124.7295	124.7295	0.016	0.0000	0.0000
2026/01/07	2043	07/05/2026	111.70 Call	Bond Future	13048.8775	13.0489	13029.5071	13.0295	0.148	0.0000	0.0000
2026/01/07	2043	07/05/2026	111.70 Put	Bond Future	0.0075	0.0000	0.0071	0.0000	5.600	0.0000	0.0000
2026/01/07	2043	06/08/2026		Bond Future	124.1951	124.1951	124.1757	124.1757	0.016	0.0000	0.0000
2026/01/07	2043	06/08/2026	110.88 Call	Bond Future	13315.8510	13.3159	13296.5199	13.2965	0.145	0.0000	0.0000
2026/01/07	2043	06/08/2026	110.88 Put	Bond Future	0.7910	0.0008	0.7799	0.0008	1.407	0.0000	0.0000
2026/01/07	2043	05/11/2026		Bond Future	126.3929	126.3929	126.3740	126.3740	0.015	0.0000	0.0000
2026/01/07	2043	05/11/2026	112.84 Call	Bond Future	13557.6241	13.5576	13538.7813	13.5388	0.139	0.0000	0.0000
2026/01/07	2043	05/11/2026	112.84 Put	Bond Future	4.7641	0.0048	4.7413	0.0047	0.477	0.0000	0.0000
2026/01/07	2043	04/02/2027		Bond Future	125.7288	125.7288	125.7108	125.7108	0.014	0.0000	0.0000
2026/01/07	2043	04/02/2027	117.63 Call	Bond Future	8315.1121	8.3151	8297.4241	8.2974	0.213	0.0000	0.0000
2026/01/07	2043	04/02/2027	117.63 Put	Bond Future	216.3021	0.2163	216.5941	0.2166	0.135	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.45 Call	Bond Future	16263.2000	16.2632	15981.8700	15.9819	1.730	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.25 Call	Bond Future	14984.2600	14.9843	14702.9300	14.7029	1.878	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.25 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.50 Call	Bond Future	16577.9200	16.5779	16296.5900	16.2966	1.697	0.0000	0.0000
2026/01/07	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	2044	05/02/2026	10.90 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2026/01/07	2044	05/02/2026	10.90 Call	Bond Future	12666.5400	12.6665	12385.2100	12.3852	2.221	0.0000	0.0000
2026/01/07	2044	05/02/2026	10.07 Put	Bond Future	6.1500	0.0062	7.2300	0.0072	17.561	0.0000	0.0000
2026/01/07	2044	05/02/2026	10.07 Call	Bond Future	6741.5900	6.7416	6461.3400	6.4613	4.157	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
2026/01/07	2044	05/02/2026		Bond Future	9.2250	96.1057	9.2585	95.8243	0.363	0.0000
2026/01/07	2044	05/02/2026	11.56 Call	Bond Future	16952.9900	16.9530	16671.6600	16.6717	1.659	0.0000
2026/01/07	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2044	05/02/2026	10.00 Put	Bond Future	9.3500	0.0094	11.0500	0.0111	18.182	0.0000
2026/01/07	2044	05/02/2026	10.00 Call	Bond Future	6214.7900	6.2148	5935.1600	5.9352	4.499	0.0000
2026/01/07	2044	07/05/2026	Put	Bond Future	3548.6000	3.5486	3724.8800	3.7249	4.968	0.0000
2026/01/07	2044	07/05/2026	Call	Bond Future	1366.3000	1.3663	1256.4800	1.2565	8.038	0.0000
2026/01/07	2044	07/05/2026	10.00 Call	Bond Future	6097.9400	6.0979	5848.4200	5.8484	4.092	0.0000
2026/01/07	2044	07/05/2026	10.00 Put	Bond Future	412.9700	0.4130	449.5500	0.4496	8.858	0.0000
2026/01/07	2044	07/05/2026		Bond Future	9.2839	97.8177	9.3184	97.5316	0.371	0.0000
2026/01/07	2044	07/05/2026	11.80 Call	Bond Future	17880.0500	17.8801	17595.0500	17.5951	1.594	0.0000
2026/01/07	2044	07/05/2026	11.80 Put	Bond Future	14.1000	0.0141	15.2000	0.0152	7.801	0.0000
2026/01/07	2044	06/08/2026		Bond Future	9.3448	95.2051	9.3804	94.9142	0.380	0.0000
2026/01/07	2044	06/08/2026	12.42 Call	Bond Future	20904.4800	20.9045	20615.4700	20.6155	1.383	0.0000
2026/01/07	2044	06/08/2026	12.42 Put	Bond Future	28.9300	0.0289	30.8900	0.0309	6.775	0.0000
2026/01/07	2044	05/11/2026		Bond Future	9.4049	96.8671	9.4415	96.5718	0.389	0.0000
2026/01/07	2044	05/11/2026	11.34 Call	Bond Future	14337.2800	14.3373	14063.8900	14.0639	1.907	0.0000
2026/01/07	2044	05/11/2026	11.34 Put	Bond Future	443.1500	0.4432	465.1400	0.4651	4.962	0.0000
2026/01/07	2044	04/02/2027		Bond Future	9.4735	94.1626	9.5111	93.8629	0.397	0.0000
2026/01/07	2044	04/02/2027	10.18 Call	Bond Future	7068.1200	7.0681	6845.9200	6.8459	3.144	0.0000
2026/01/07	2044	04/02/2027	10.18 Put	Bond Future	1674.4600	1.6745	1751.8800	1.7519	4.624	0.0000
2026/01/07	2046	05/02/2026		Bond Future	141.3268	141.3268	140.9923	140.9923	0.237	0.0000
2026/01/07	2046	05/02/2026	121.65 Call	Bond Future	19676.8200	19.6768	19342.2600	19.3423	1.700	0.0000
2026/01/07	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2046	07/05/2026		Bond Future	141.5928	141.5928	141.2528	141.2528	0.240	0.0000
2026/01/07	2046	07/05/2026	124.95 Call	Bond Future	16642.8300	16.6428	16302.8100	16.3028	2.043	0.0000
2026/01/07	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2046	06/08/2026		Bond Future	144.1929	144.1929	143.8471	143.8471	0.240	0.0000
2026/01/07	2046	06/08/2026	122.38 Call	Bond Future	21812.9300	21.8129	21467.0600	21.4671	1.586	0.0000
2026/01/07	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2046	05/11/2026		Bond Future	144.4245	144.4245	144.0735	144.0735	0.243	0.0000
2026/01/07	2046	05/11/2026	125.48 Call	Bond Future	18944.4800	18.9445	18593.5000	18.5935	1.853	0.0000
2026/01/07	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2046	04/02/2027		Bond Future	146.9605	146.9605	146.6046	146.6046	0.242	0.0000
2026/01/07	2046	04/02/2027	131.09 Call	Bond Future	15870.4500	15.8705	15514.5600	15.5146	2.242	0.0000
2026/01/07	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2050	05/02/2026		Bond Future	142.4037	142.4037	142.0183	142.0183	0.271	0.0000
2026/01/07	2050	05/02/2026	122.82 Call	Bond Future	19583.6600	19.5837	19198.3000	19.1983	1.968	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
2026/01/07	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/07	2050	07/05/2026		Bond Future	144.9757	144.9757	144.5836	144.5836	0.270	0.0000
2026/01/07	2050	07/05/2026	124.07 Call	Bond Future	20905.6800	20.9057	20513.5800	20.5136	1.876	0.0000
2026/01/07	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2050	06/08/2026		Bond Future	145.1961	145.1961	144.7974	144.7974	0.275	0.0000
2026/01/07	2050	06/08/2026	123.27 Call	Bond Future	21926.1200	21.9261	21527.3700	21.5274	1.819	0.0000
2026/01/07	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2050	05/11/2026		Bond Future	147.7662	147.7662	147.3613	147.3613	0.274	0.0000
2026/01/07	2050	05/11/2026	123.84 Call	Bond Future	23926.2000	23.9262	23521.2600	23.5213	1.692	0.0000
2026/01/07	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	2050	04/02/2027		Bond Future	147.8848	147.8848	147.4742	147.4742	0.278	0.0000
2026/01/07	2050	04/02/2027	132.39 Call	Bond Future	15494.8400	15.4948	15084.2200	15.0842	2.650	0.0000
2026/01/07	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	AL37	05/02/2026		Index Future	1269.6370	1269.6370	1268.6420	1268.6420	0.078	0.0000
2026/01/07	AL37	07/05/2026		Index Future	1292.2570	1292.2570	1291.2450	1291.2450	0.078	0.0000
2026/01/07	AL37	06/08/2026		Index Future	1315.4310	1315.4310	1314.4020	1314.4020	0.078	0.0000
2026/01/07	AL37	05/11/2026		Index Future	1338.6870	1338.6870	1337.6430	1337.6430	0.078	0.0000
2026/01/07	AL37	04/02/2027		Index Future	1361.9260	1361.9260	1360.8680	1360.8680	0.078	0.0000
2026/01/07	AL7T	05/02/2026		Index Future	1637.5040	1637.5040	1633.0620	1633.0620	0.271	0.0000
2026/01/07	AL7T	07/05/2026		Index Future	1666.6780	1666.6780	1662.1580	1662.1580	0.271	0.0000
2026/01/07	AL7T	06/08/2026		Index Future	1696.5660	1696.5660	1691.9670	1691.9670	0.271	0.0000
2026/01/07	AL7T	05/11/2026		Index Future	1726.5610	1726.5610	1721.8830	1721.8830	0.271	0.0000
2026/01/07	AL7T	04/02/2027		Index Future	1756.5330	1756.5330	1751.7790	1751.7790	0.271	0.0000
2026/01/07	ALBI	05/02/2026		Index Future	1378.2450	1378.2450	1375.1070	1375.1070	0.228	0.0000
2026/01/07	ALBI	07/05/2026		Index Future	1402.8010	1402.8010	1399.6070	1399.6070	0.228	0.0000
2026/01/07	ALBI	06/08/2026		Index Future	1427.9570	1427.9570	1424.7070	1424.7070	0.228	0.0000
2026/01/07	ALBI	05/11/2026		Index Future	1453.2020	1453.2020	1449.8980	1449.8980	0.227	0.0000
2026/01/07	ALBI	04/02/2027		Index Future	1478.4290	1478.4290	1475.0720	1475.0720	0.227	0.0000
2026/01/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	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
2026/01/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/07	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	
2026/01/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/07	ES33	05/02/2026		Bond Future	8.7133	96.4175	8.7517	96.2167	0.440	0.0000	0.0000
2026/01/07	ES33	05/02/2026	11.49 Call	Bond Future	13221.9900	13.2220	13021.2600	13.0213	1.518	0.0000	0.0000
2026/01/07	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES33	07/05/2026		Bond Future	8.7757	94.3657	8.8157	94.1616	0.457	0.0000	0.0000
2026/01/07	ES33	07/05/2026	11.69 Call	Bond Future	13485.1400	13.4851	13281.0100	13.2810	1.514	0.0000	0.0000
2026/01/07	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES33	06/08/2026		Bond Future	8.8391	96.0984	8.8810	95.8908	0.474	0.0000	0.0000
2026/01/07	ES33	06/08/2026	12.02 Call	Bond Future	14229.7300	14.2297	14022.1900	14.0222	1.458	0.0000	0.0000
2026/01/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES33	05/11/2026		Bond Future	8.9151	94.0069	8.9588	93.7964	0.491	0.0000	0.0000
2026/01/07	ES33	05/11/2026	10.83 Call	Bond Future	8678.5400	8.6785	8468.0100	8.4680	2.426	0.0000	0.0000
2026/01/07	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES33	04/02/2027		Bond Future	9.0081	95.6557	9.0539	95.4423	0.508	0.0000	0.0000
2026/01/07	ES33	04/02/2027	9.70 Call	Bond Future	3159.1400	3.1591	2945.7800	2.9458	6.754	0.0000	0.0000
2026/01/07	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES42	05/02/2026		Bond Future	9.4324	94.8335	9.4707	94.5374	0.406	0.0000	0.0000
2026/01/07	ES42	05/02/2026	11.85 Call	Bond Future	16233.7600	16.2338	15937.6400	15.9376	1.824	0.0000	0.0000
2026/01/07	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES42	07/05/2026		Bond Future	9.4965	92.2819	9.5360	91.9807	0.416	0.0000	0.0000
2026/01/07	ES42	07/05/2026	12.20 Call	Bond Future	17640.4800	17.6405	17339.2500	17.3393	1.708	0.0000	0.0000
2026/01/07	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES42	06/08/2026		Bond Future	9.5603	93.9761	9.6010	93.6696	0.426	0.0000	0.0000
2026/01/07	ES42	06/08/2026	12.65 Call	Bond Future	19501.8000	19.5018	19195.3100	19.1953	1.572	0.0000	0.0000
2026/01/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES42	05/11/2026		Bond Future	9.6298	91.3754	9.6718	91.0642	0.436	0.0000	0.0000
2026/01/07	ES42	05/11/2026	11.66 Call	Bond Future	13410.5900	13.4106	13099.3500	13.0994	2.321	0.0000	0.0000
2026/01/07	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	ES42	04/02/2027		Bond Future	9.7078	92.9764	9.7511	92.6605	0.446	0.0000	0.0000
2026/01/07	ES42	04/02/2027	10.29 Call	Bond Future	4116.4600	4.1165	3800.6100	3.8006	7.673	0.0000	0.0000
2026/01/07	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
2026/01/07	GOVI	05/02/2026		GOVI	1352.5980	1352.5980	1349.5640	0.224	0.0000	0.0000
2026/01/07	GOVI	05/02/2026	1,150. Call 00	GOVI	2025980.0000	202.5980	1995640.0000	1.498	0.0000	0.0000
2026/01/07	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	GOVI	07/05/2026		GOVI	1376.6960	1376.6960	1373.6090	0.224	0.0000	0.0000
2026/01/07	GOVI	07/05/2026	1,177. Call 00	GOVI	1996960.0000	199.6960	1966090.0000	1.546	0.0000	0.0000
2026/01/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	GOVI	06/08/2026		GOVI	1401.3840	1401.3840	1398.2440	0.224	0.0000	0.0000
2026/01/07	GOVI	06/08/2026	1,189. Call 00	GOVI	2123840.0000	212.3840	2092440.0000	1.478	0.0000	0.0000
2026/01/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	GOVI	05/11/2026		GOVI	1426.1600	1426.1600	1422.9670	0.224	0.0000	0.0000
2026/01/07	GOVI	05/11/2026	1,277. Call 00	GOVI	1491600.0000	149.1600	1459670.0000	2.141	0.0000	0.0000
2026/01/07	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	GOVI	04/02/2027		GOVI	1450.9180	1450.9180	1447.6730	0.224	0.0000	0.0000
2026/01/07	GOVI	04/02/2027	1,369. Call 00	GOVI	819180.0000	81.9180	786730.0000	3.961	0.0000	0.0000
2026/01/07	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/07	I258	05/02/2026		Bond Future	128.9461	128.9461	128.9254	0.016	0.0000	0.0000
2026/01/07	I258	05/02/2026	111.65 Call	Bond Future	17296.1000	17.2961	17275.4100	0.120	0.0000	0.0000
2026/01/07	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	I258	07/05/2026		Bond Future	131.2749	131.2749	131.2541	0.016	0.0000	0.0000
2026/01/07	I258	07/05/2026	113.73 Call	Bond Future	17545.0583	17.5451	17524.2524	0.119	0.0000	0.0000
2026/01/07	I258	07/05/2026	113.73 Put	Bond Future	0.1183	0.0001	0.1124	5.012	0.0000	0.0000
2026/01/07	I258	06/08/2026		Bond Future	130.8410	130.8410	130.8205	0.016	0.0000	0.0000
2026/01/07	I258	06/08/2026	112.95 Call	Bond Future	17896.4257	17.8964	17875.7587	0.115	0.0000	0.0000
2026/01/07	I258	06/08/2026	112.95 Put	Bond Future	5.3857	0.0054	5.3087	1.430	0.0000	0.0000
2026/01/07	I258	05/11/2026		Bond Future	133.1565	133.1565	133.1363	0.015	0.0000	0.0000
2026/01/07	I258	05/11/2026	114.95 Call	Bond Future	18230.9849	18.2310	18210.6367	0.112	0.0000	0.0000
2026/01/07	I258	05/11/2026	114.95 Put	Bond Future	24.5349	0.0245	24.3867	0.604	0.0000	0.0000
2026/01/07	I258	04/02/2027		Bond Future	132.6112	132.6112	132.5920	0.015	0.0000	0.0000
2026/01/07	I258	04/02/2027	118.90 Call	Bond Future	13976.6425	13.9766	13957.0915	0.140	0.0000	0.0000
2026/01/07	I258	04/02/2027	118.90 Put	Bond Future	265.4325	0.2654	265.1315	0.113	0.0000	0.0000
2026/01/07	IGOV	05/02/2026		Index Future	433.9540	433.9540	433.4660	0.112	0.0000	0.0000
2026/01/07	IGOV	07/05/2026		Index Future	441.7930	441.7930	441.2960	0.112	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	
2026/01/07	IGOV	06/08/2026		Index Future	449.8200	449.8200	449.3150	449.3150	0.112	0.0000	0.0000
2026/01/07	IGOV	05/11/2026		Index Future	457.8760	457.8760	457.3620	457.3620	0.112	0.0000	0.0000
2026/01/07	IGOV	04/02/2027		Index Future	465.9260	465.9260	465.4050	465.4050	0.112	0.0000	0.0000
2026/01/07	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/07	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/07	R033	05/02/2026		Bond Future	7.8519	115.2005	7.8711	115.0899	0.244	0.0000	0.0000
2026/01/07	R033	05/02/2026	10.49 Call	Bond Future	13990.7500	13.9908	13880.1500	13.8802	0.791	0.0000	0.0000
2026/01/07	R033	05/02/2026	10.49 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/01/07	R033	07/05/2026		Bond Future	7.8839	112.2106	7.9040	112.0983	0.255	0.0000	0.0000
2026/01/07	R033	07/05/2026	10.38 Call	Bond Future	12974.1100	12.9741	12862.7000	12.8627	0.859	0.0000	0.0000
2026/01/07	R033	07/05/2026	10.38 Put	Bond Future	51.7500	0.0518	52.6500	0.0527	1.739	0.0000	0.0000
2026/01/07	R033	06/08/2026		Bond Future	7.9150	114.2439	7.9361	114.1300	0.266	0.0000	0.0000
2026/01/07	R033	06/08/2026	10.25 Call	Bond Future	12097.1000	12.0971	11988.7800	11.9888	0.895	0.0000	0.0000
2026/01/07	R033	06/08/2026	10.25 Put	Bond Future	307.4400	0.3074	313.0700	0.3131	1.831	0.0000	0.0000
2026/01/07	R033	05/11/2026		Bond Future	7.9547	111.1992	7.9766	111.0840	0.276	0.0000	0.0000
2026/01/07	R033	05/11/2026	9.33 Call	Bond Future	7801.5600	7.8016	7704.2600	7.7043	1.247	0.0000	0.0000
2026/01/07	R033	05/11/2026	9.33 Put	Bond Future	879.2200	0.8792	897.1000	0.8971	2.034	0.0000	0.0000
2026/01/07	R033	04/02/2027		Bond Future	8.0069	113.1241	8.0299	113.0079	0.287	0.0000	0.0000
2026/01/07	R033	04/02/2027	8.65 Call	Bond Future	5155.4200	5.1554	5074.7000	5.0747	1.566	0.0000	0.0000
2026/01/07	R033	04/02/2027	8.65 Put	Bond Future	1962.2100	1.9622	1997.7200	1.9977	1.810	0.0000	0.0000
2026/01/07	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R035	05/02/2026	11.00 Call	Bond Future	16143.0300	16.1430	15891.0500	15.8911	1.561	0.0000	0.0000
2026/01/07	R035	05/02/2026	11.17 Call	Bond Future	17018.0000	17.0180	16766.0200	16.7660	1.481	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/01/07	R035	05/02/2026	11.17 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	10.67 Call			Bond Future	14410.8000	14.4108	14158.8200	14.1588	1.749	0.0000	0.0000
2026/01/07	R035	05/02/2026	10.67 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	10.17 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	10.17 Call			Bond Future	11698.8000	11.6988	11446.8200	11.4468	2.154	0.0000	0.0000
2026/01/07	R035	05/02/2026	10.44 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	10.44 Call			Bond Future	13176.5800	13.1766	12924.6000	12.9246	1.912	0.0000	0.0000
2026/01/07	R035	05/02/2026	10.94 Put			Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	10.94 Call			Bond Future	15831.4100	15.8314	15579.4300	15.5794	1.592	0.0000	0.0000
2026/01/07	R035	05/02/2026	12.44 Call			Bond Future	23199.5200	23.1995	22947.5400	22.9475	1.086	0.0000	0.0000
2026/01/07	R035	05/02/2026	12.44 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2026/01/07	R035	05/02/2026				Bond Future	8.2157	108.1404	8.2547	107.8885	0.475	0.0000	0.0000
2026/01/07	R035	05/02/2026	10.79 Call			Bond Future	15045.9100	15.0459	14793.9300	14.7939	1.675	0.0000	0.0000
2026/01/07	R035	05/02/2026	10.79 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2026/01/07	R035	05/02/2026	8.45 Call			Bond Future	1667.3500	1.6674	1457.9400	1.4579	12.559	0.0000	0.0000
2026/01/07	R035	05/02/2026	8.45 Put			Bond Future	166.2300	0.1662	208.8000	0.2088	25.609	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.25 Call			Bond Future	6419.7600	6.4198	6168.0100	6.1680	3.921	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.25 Put			Bond Future	0.9800	0.0010	1.2100	0.0012	23.469	0.0000	0.0000
2026/01/07	R035	05/02/2026	8.85 Put			Bond Future	13.0900	0.0131	16.6500	0.0167	27.196	0.0000	0.0000
2026/01/07	R035	05/02/2026	8.85 Call			Bond Future	4012.5000	4.0125	3764.0800	3.7641	6.191	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.64 Call			Bond Future	8704.4200	8.7044	8452.4600	8.4525	2.895	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.64 Put			Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.14 Call			Bond Future	5763.1600	5.7632	5511.6600	5.5117	4.364	0.0000	0.0000
2026/01/07	R035	05/02/2026	9.14 Put			Bond Future	2.0000	0.0020	2.4800	0.0025	24.000	0.0000	0.0000
2026/01/07	R035	05/02/2026	8.64 Put			Bond Future	50.7500	0.0508	64.6900	0.0647	27.468	0.0000	0.0000
2026/01/07	R035	05/02/2026	8.64 Call			Bond Future	2748.5800	2.7486	2510.5400	2.5105	8.660	0.0000	0.0000
2026/01/07	R035	07/05/2026	8.29 Put			Bond Future	1181.1000	1.1811	1299.3700	1.2994	10.014	0.0000	0.0000
2026/01/07	R035	07/05/2026	8.29 Call			Bond Future	1403.6600	1.4037	1265.6300	1.2656	9.834	0.0000	0.0000
2026/01/07	R035	07/05/2026	8.79 Put			Bond Future	391.7200	0.3917	436.8700	0.4369	11.526	0.0000	0.0000
2026/01/07	R035	07/05/2026	8.79 Call			Bond Future	3706.4800	3.7065	3495.3300	3.4953	5.697	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.20 Call			Bond Future	5926.7000	5.9267	5689.7800	5.6898	3.998	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.20 Put			Bond Future	165.3900	0.1654	184.7700	0.1848	11.718	0.0000	0.0000
2026/01/07	R035	07/05/2026				Bond Future	8.2548	105.5660	8.2954	105.3097	0.492	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.86 Call			Bond Future	14909.6300	14.9096	14653.7700	14.6538	1.716	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.86 Put			Bond Future	3.9500	0.0040	4.3900	0.0044	11.139	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.66 Call			Bond Future	13873.1000	13.8731	13617.6500	13.6177	1.841	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.66 Put			Bond Future	7.9100	0.0079	8.7600	0.0088	10.746	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.16 Call			Bond Future	11217.2800	11.2173	10963.6900	10.9637	2.261	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.16 Put			Bond Future	24.6600	0.0247	27.3700	0.0274	10.989	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
2026/01/07	R035	07/05/2026	9.66 Put	Bond Future	65.2900	0.0653	72.7900	0.0728	11.487	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.66 Call	Bond Future	8479.7700	8.4798	8230.9700	8.2310	2.934	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.71 Call	Bond Future	14133.4900	14.1335	13877.9200	13.8779	1.808	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.71 Put	Bond Future	6.6700	0.0067	7.4000	0.0074	10.945	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.21 Call	Bond Future	11487.0300	11.4870	11233.1900	11.2332	2.210	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.21 Put	Bond Future	22.4800	0.0225	24.9400	0.0249	10.943	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.71 Put	Bond Future	59.0100	0.0590	65.7700	0.0658	11.456	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.71 Call	Bond Future	8756.1900	8.7562	8506.6500	8.5067	2.850	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.64 Call	Bond Future	13768.7200	13.7687	13513.3300	13.5133	1.855	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.64 Put	Bond Future	8.4600	0.0085	9.3700	0.0094	10.757	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.14 Call	Bond Future	11109.1500	11.1092	10855.6700	10.8557	2.282	0.0000	0.0000
2026/01/07	R035	07/05/2026	10.14 Put	Bond Future	25.6000	0.0256	28.4200	0.0284	11.016	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.64 Put	Bond Future	68.0200	0.0680	75.8500	0.0759	11.511	0.0000	0.0000
2026/01/07	R035	07/05/2026	9.64 Call	Bond Future	8369.1100	8.3691	8120.6400	8.1206	2.969	0.0000	0.0000
2026/01/07	R035	06/08/2026	10.22 Call	Bond Future	11174.8800	11.1749	10923.9000	10.9239	2.246	0.0000	0.0000
2026/01/07	R035	06/08/2026	10.22 Put	Bond Future	115.9100	0.1159	125.5200	0.1255	8.291	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.72 Call	Bond Future	8566.7000	8.5667	8324.9500	8.3250	2.822	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.72 Put	Bond Future	224.6200	0.2246	243.4600	0.2435	8.387	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.22 Put	Bond Future	448.0100	0.4480	485.3800	0.4854	8.341	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.22 Call	Bond Future	5967.8900	5.9679	5744.6700	5.7447	3.740	0.0000	0.0000
2026/01/07	R035	06/08/2026	10.13 Call	Bond Future	10707.5000	10.7075	10457.7300	10.4577	2.333	0.0000	0.0000
2026/01/07	R035	06/08/2026	10.13 Put	Bond Future	130.0000	0.1300	140.8200	0.1408	8.323	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.63 Call	Bond Future	8096.4400	8.0964	7857.1800	7.8572	2.955	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.63 Put	Bond Future	254.4500	0.2545	275.7800	0.2758	8.383	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.13 Put	Bond Future	508.5800	0.5086	550.8600	0.5509	8.313	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.13 Call	Bond Future	5508.9400	5.5089	5290.6300	5.2906	3.963	0.0000	0.0000
2026/01/07	R035	06/08/2026		Bond Future	8.2941	107.4791	8.3364	107.2185	0.510	0.0000	0.0000
2026/01/07	R035	06/08/2026	11.06 Call	Bond Future	15421.1000	15.4211	15162.5900	15.1626	1.676	0.0000	0.0000
2026/01/07	R035	06/08/2026	11.06 Put	Bond Future	22.7700	0.0228	24.8500	0.0249	9.135	0.0000	0.0000
2026/01/07	R035	06/08/2026	8.29 Put	Bond Future	1751.9400	1.7519	1879.7400	1.8797	7.295	0.0000	0.0000
2026/01/07	R035	06/08/2026	8.29 Call	Bond Future	1726.5600	1.7266	1593.7700	1.5938	7.691	0.0000	0.0000
2026/01/07	R035	06/08/2026	8.79 Put	Bond Future	827.8300	0.8278	895.0000	0.8950	8.114	0.0000	0.0000
2026/01/07	R035	06/08/2026	8.79 Call	Bond Future	3832.9100	3.8329	3639.4900	3.6395	5.046	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.39 Call	Bond Future	6845.8400	6.8458	6614.9000	6.6149	3.373	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.39 Put	Bond Future	354.3100	0.3543	383.9600	0.3840	8.368	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.71 Call	Bond Future	8514.4500	8.5145	8272.9700	8.2730	2.836	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.71 Put	Bond Future	227.7700	0.2278	246.8800	0.2469	8.390	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.21 Call	Bond Future	5916.7100	5.9167	5694.0100	5.6940	3.764	0.0000	0.0000
2026/01/07	R035	06/08/2026	9.21 Put	Bond Future	454.3700	0.4544	492.2600	0.4923	8.339	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
2026/01/07	R035	06/08/2026	8.71 Put	Bond Future	930.9400	0.9309	1005.7400	1.0057	8.035	0.0000
2026/01/07	R035	06/08/2026	8.71 Call	Bond Future	3458.9300	3.4589	3273.1400	3.2731	5.371	0.0000
2026/01/07	R035	05/11/2026	9.80 Call	Bond Future	8699.7400	8.6997	8462.4700	8.4625	2.727	0.0000
2026/01/07	R035	05/11/2026	9.80 Put	Bond Future	384.0200	0.3840	411.1400	0.4111	7.062	0.0000
2026/01/07	R035	05/11/2026	9.30 Call	Bond Future	6240.9100	6.2409	6023.5800	6.0236	3.482	0.0000
2026/01/07	R035	05/11/2026	9.30 Put	Bond Future	678.9300	0.6789	725.9900	0.7260	6.931	0.0000
2026/01/07	R035	05/11/2026	8.80 Put	Bond Future	1215.9400	1.2159	1296.8000	1.2968	6.650	0.0000
2026/01/07	R035	05/11/2026	8.80 Call	Bond Future	3919.6000	3.9196	3736.0700	3.7361	4.682	0.0000
2026/01/07	R035	05/11/2026		Bond Future	8.3437	104.8570	8.3876	104.5926	0.527	0.0000
2026/01/07	R035	05/11/2026	10.03 Call	Bond Future	9845.5600	9.8456	9602.2200	9.6022	2.472	0.0000
2026/01/07	R035	05/11/2026	10.03 Put	Bond Future	297.0500	0.2971	318.1000	0.3181	7.086	0.0000
2026/01/07	R035	04/02/2027		Bond Future	8.4050	106.6731	8.4508	106.4051	0.544	0.0000
2026/01/07	R035	04/02/2027	9.02 Call	Bond Future	4714.8000	4.7148	4521.3100	4.5213	4.104	0.0000
2026/01/07	R035	04/02/2027	9.02 Put	Bond Future	1186.5600	1.1866	1261.1100	1.2611	6.283	0.0000
2026/01/07	R038	05/02/2026		Bond Future	8.7396	119.7311	8.7883	119.3328	0.558	0.0000
2026/01/07	R038	05/02/2026	11.44 Call	Bond Future	19445.8000	19.4458	19047.5700	19.0476	2.048	0.0000
2026/01/07	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R038	07/05/2026		Bond Future	8.7942	116.3808	8.8447	115.9757	0.574	0.0000
2026/01/07	R038	07/05/2026	11.40 Call	Bond Future	18538.2000	18.5382	18134.1000	18.1341	2.180	0.0000
2026/01/07	R038	07/05/2026	11.40 Put	Bond Future	6.6600	0.0067	7.6400	0.0076	14.715	0.0000
2026/01/07	R038	06/08/2026		Bond Future	8.8494	118.4896	8.9018	118.0775	0.592	0.0000
2026/01/07	R038	06/08/2026	11.77 Call	Bond Future	20161.9100	20.1619	19753.1300	19.7531	2.027	0.0000
2026/01/07	R038	06/08/2026	11.77 Put	Bond Future	29.1900	0.0292	32.5100	0.0325	11.374	0.0000
2026/01/07	R038	05/11/2026		Bond Future	8.9110	115.0780	8.9652	114.6595	0.609	0.0000
2026/01/07	R038	05/11/2026	10.72 Call	Bond Future	13193.2100	13.1932	12804.0400	12.8040	2.950	0.0000
2026/01/07	R038	05/11/2026	10.72 Put	Bond Future	321.1800	0.3212	350.4300	0.3504	9.107	0.0000
2026/01/07	R038	04/02/2027		Bond Future	8.9826	117.0697	9.0388	116.6451	0.626	0.0000
2026/01/07	R038	04/02/2027	9.60 Call	Bond Future	6308.0200	6.3080	6007.1600	6.0072	4.769	0.0000
2026/01/07	R038	04/02/2027	9.60 Put	Bond Future	1763.7000	1.7637	1887.4700	1.8875	7.018	0.0000
2026/01/07	R053	05/02/2026		Bond Future	8.9965	130.7566	9.0353	130.2788	0.431	0.0000
2026/01/07	R053	05/02/2026	11.49 Call	Bond Future	25422.8600	25.4229	24945.0700	24.9451	1.879	0.0000
2026/01/07	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R053	07/05/2026		Bond Future	9.0422	127.2257	9.0821	126.7397	0.441	0.0000
2026/01/07	R053	07/05/2026	11.69 Call	Bond Future	26463.2900	26.4633	25978.6100	25.9786	1.832	0.0000
2026/01/07	R053	07/05/2026	11.69 Put	Bond Future	12.7600	0.0128	14.0800	0.0141	10.345	0.0000
2026/01/07	R053	06/08/2026		Bond Future	9.0879	129.5311	9.1289	129.0367	0.451	0.0000
2026/01/07	R053	06/08/2026	12.28 Call	Bond Future	30452.7100	30.4527	29961.1800	29.9612	1.614	0.0000
2026/01/07	R053	06/08/2026	12.28 Put	Bond Future	32.9100	0.0329	35.7500	0.0358	8.630	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
2026/01/07	R053	05/11/2026		Bond Future	9.1374	125.9342	9.1796	125.4321	0.461	0.0000
2026/01/07	R053	05/11/2026	11.21 Call	Bond Future	21692.5400	21.6925	21222.8100	21.2228	2.165	0.0000
2026/01/07	R053	05/11/2026	11.21 Put	Bond Future	534.0800	0.5341	566.4300	0.5664	6.057	0.0000
2026/01/07	R053	04/02/2027		Bond Future	9.1935	128.1141	9.2368	127.6043	0.471	0.0000
2026/01/07	R053	04/02/2027	9.99 Call	Bond Future	10960.5800	10.9606	10570.7400	10.5707	3.557	0.0000
2026/01/07	R053	04/02/2027	9.99 Put	Bond Future	2119.7300	2.1197	2239.6600	2.2397	5.658	0.0000
2026/01/07	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2026/01/07	R186	05/02/2026	8.43 Call	Bond Future	45.1800	0.0452	44.4200	0.0444	1.682	0.0000
2026/01/07	R186	05/02/2026	8.43 Put	Bond Future	45.1800	0.0452	44.4200	0.0444	1.682	0.0000
2026/01/07	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2026/01/07	R186	07/05/2026	8.69 Call	Bond Future	90.8000	0.0908	90.4200	0.0904	0.419	0.0000
2026/01/07	R186	07/05/2026	8.69 Put	Bond Future	90.8000	0.0908	90.4200	0.0904	0.419	0.0000
2026/01/07	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/01/07	R186	06/08/2026	8.57 Call	Bond Future	81.9600	0.0820	81.7700	0.0818	0.232	0.0000
2026/01/07	R186	06/08/2026	8.57 Put	Bond Future	81.9600	0.0820	81.7700	0.0818	0.232	0.0000
2026/01/07	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/01/07	R186	05/11/2026	8.12 Call	Bond Future	48.5300	0.0485	48.4500	0.0485	0.165	0.0000
2026/01/07	R186	05/11/2026	8.12 Put	Bond Future	48.5300	0.0485	48.4500	0.0485	0.165	0.0000
2026/01/07	R202	05/02/2026		Bond Future	293.5562	293.5562	293.5133	293.5133	0.015	0.0000
2026/01/07	R202	05/02/2026	277.82 Call	Bond Future	15736.2000	15.7362	15693.2800	15.6933	0.273	0.0000
2026/01/07	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R202	07/05/2026		Bond Future	298.8582	298.8582	298.8152	298.8152	0.014	0.0000
2026/01/07	R202	07/05/2026	277.55 Call	Bond Future	21308.2000	21.3082	21265.1800	21.2652	0.202	0.0000
2026/01/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R202	06/08/2026		Bond Future	298.9478	298.9478	298.9051	298.9051	0.014	0.0000
2026/01/07	R202	06/08/2026	278.86 Call	Bond Future	20087.8000	20.0878	20045.0600	20.0451	0.213	0.0000
2026/01/07	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R202	05/11/2026		Bond Future	304.2395	304.2395	304.1981	304.1981	0.014	0.0000
2026/01/07	R202	05/11/2026	280.46 Call	Bond Future	23779.5300	23.7795	23738.1400	23.7381	0.174	0.0000
2026/01/07	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R202	04/02/2027		Bond Future	304.1051	304.1051	304.0656	304.0656	0.013	0.0000
2026/01/07	R202	04/02/2027	294.73 Call	Bond Future	9375.1400	9.3751	9335.6000	9.3356	0.422	0.0000
2026/01/07	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R209	05/02/2026		Bond Future	8.4053	87.7607	8.4443	87.5236	0.464	0.0000
2026/01/07	R209	05/02/2026	10.93 Call	Bond Future	13748.9000	13.7489	13511.8000	13.5118	1.725	0.0000
2026/01/07	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R209	07/05/2026		Bond Future	8.4475	86.1734	8.4879	85.9323	0.478	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	
2026/01/07	R209	07/05/2026	11.07 Call	Bond Future	14007.6700	14.0077	13767.0200	13.7670	1.718	0.0000	0.0000
2026/01/07	R209	07/05/2026	11.07 Put	Bond Future	4.0900	0.0041	4.5400	0.0045	11.002	0.0000	0.0000
2026/01/07	R209	06/08/2026		Bond Future	8.4899	87.7350	8.5317	87.4898	0.492	0.0000	0.0000
2026/01/07	R209	06/08/2026	11.39 Call	Bond Future	15087.0400	15.0870	14843.5100	14.8435	1.614	0.0000	0.0000
2026/01/07	R209	06/08/2026	11.39 Put	Bond Future	18.5500	0.0186	20.1900	0.0202	8.841	0.0000	0.0000
2026/01/07	R209	05/11/2026		Bond Future	8.5384	86.1175	8.5816	85.8686	0.507	0.0000	0.0000
2026/01/07	R209	05/11/2026	10.32 Call	Bond Future	9801.3800	9.8014	9570.8200	9.5708	2.352	0.0000	0.0000
2026/01/07	R209	05/11/2026	10.32 Put	Bond Future	270.9200	0.2709	289.2600	0.2893	6.770	0.0000	0.0000
2026/01/07	R209	04/02/2027		Bond Future	8.5962	87.6090	8.6410	87.3565	0.521	0.0000	0.0000
2026/01/07	R209	04/02/2027	9.28 Call	Bond Future	4934.2600	4.9343	4749.2600	4.7493	3.749	0.0000	0.0000
2026/01/07	R209	04/02/2027	9.28 Put	Bond Future	1180.2800	1.1803	1247.7800	1.2478	5.719	0.0000	0.0000
2026/01/07	R210	05/02/2026		Bond Future	258.0776	258.0776	258.0412	258.0412	0.014	0.0000	0.0000
2026/01/07	R210	05/02/2026	253.10 Call	Bond Future	4977.5500	4.9776	4941.2000	4.9412	0.730	0.0000	0.0000
2026/01/07	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R210	07/05/2026		Bond Future	259.2728	259.2728	259.2363	259.2363	0.014	0.0000	0.0000
2026/01/07	R210	07/05/2026	255.40 Call	Bond Future	3872.8000	3.8728	3836.3400	3.8363	0.941	0.0000	0.0000
2026/01/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R210	06/08/2026		Bond Future	264.0339	264.0339	263.9977	263.9977	0.014	0.0000	0.0000
2026/01/07	R210	06/08/2026	259.84 Call	Bond Future	4193.8900	4.1939	4157.6800	4.1577	0.863	0.0000	0.0000
2026/01/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R210	05/11/2026		Bond Future	265.1895	265.1895	265.1545	265.1545	0.013	0.0000	0.0000
2026/01/07	R210	05/11/2026	253.33 Call	Bond Future	11859.5000	11.8595	11824.4600	11.8245	0.295	0.0000	0.0000
2026/01/07	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R210	04/02/2027		Bond Future	269.8469	269.8469	269.8135	269.8135	0.012	0.0000	0.0000
2026/01/07	R210	04/02/2027	266.03 Call	Bond Future	3816.8600	3.8169	3783.4500	3.7835	0.875	0.0000	0.0000
2026/01/07	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R213	05/02/2026		Bond Future	7.5289	100.9579	7.5535	100.8575	0.327	0.0000	0.0000
2026/01/07	R213	05/02/2026	9.89 Call	Bond Future	9087.6900	9.0877	8987.3200	8.9873	1.104	0.0000	0.0000
2026/01/07	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R213	07/05/2026		Bond Future	7.5463	99.2064	7.5724	99.1044	0.345	0.0000	0.0000
2026/01/07	R213	07/05/2026	9.80 Call	Bond Future	8368.3300	8.3683	8266.7600	8.2668	1.214	0.0000	0.0000
2026/01/07	R213	07/05/2026	9.80 Put	Bond Future	6.7300	0.0067	7.1000	0.0071	5.498	0.0000	0.0000
2026/01/07	R213	06/08/2026		Bond Future	7.5614	101.0042	7.5890	100.9007	0.366	0.0000	0.0000
2026/01/07	R213	06/08/2026	9.69 Call	Bond Future	7636.3500	7.6364	7535.2700	7.5353	1.324	0.0000	0.0000
2026/01/07	R213	06/08/2026	9.69 Put	Bond Future	48.2500	0.0483	50.6700	0.0507	5.016	0.0000	0.0000
2026/01/07	R213	05/11/2026		Bond Future	7.5915	99.2199	7.6208	99.1153	0.386	0.0000	0.0000
2026/01/07	R213	05/11/2026	8.75 Call	Bond Future	4342.6600	4.3427	4252.2800	4.2523	2.081	0.0000	0.0000
2026/01/07	R213	05/11/2026	8.75 Put	Bond Future	312.1300	0.3121	326.3500	0.3264	4.556	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
2026/01/07	R213	04/02/2027		Bond Future	7.6378	100.9390	7.6690	100.8334	0.409	0.0000
2026/01/07	R213	04/02/2027	8.14 Call	Bond Future	2422.3600	2.4224	2348.7000	2.3487	3.041	0.0000
2026/01/07	R213	04/02/2027	8.14 Put	Bond Future	740.2700	0.7403	772.1800	0.7722	4.311	0.0000
2026/01/07	R214	05/02/2026		Bond Future	9.0394	82.2534	9.0780	81.9871	0.427	0.0000
2026/01/07	R214	05/02/2026	11.26 Call	Bond Future	13478.2700	13.4783	13211.9800	13.2120	1.976	0.0000
2026/01/07	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R214	07/05/2026		Bond Future	9.0901	80.4222	9.1298	80.1514	0.437	0.0000
2026/01/07	R214	07/05/2026	11.53 Call	Bond Future	14490.8300	14.4908	14221.2400	14.2212	1.860	0.0000
2026/01/07	R214	07/05/2026	11.53 Put	Bond Future	12.1000	0.0121	13.2800	0.0133	9.752	0.0000
2026/01/07	R214	06/08/2026		Bond Future	9.1417	81.8796	9.1826	81.6042	0.447	0.0000
2026/01/07	R214	06/08/2026	11.97 Call	Bond Future	16288.8600	16.2889	16016.2400	16.0162	1.674	0.0000
2026/01/07	R214	06/08/2026	11.97 Put	Bond Future	35.0600	0.0351	37.8600	0.0379	7.986	0.0000
2026/01/07	R214	05/11/2026		Bond Future	9.2002	80.0145	9.2423	79.7348	0.457	0.0000
2026/01/07	R214	05/11/2026	10.97 Call	Bond Future	11010.9900	11.0110	10753.2000	10.7532	2.341	0.0000
2026/01/07	R214	05/11/2026	10.97 Put	Bond Future	347.5600	0.3476	369.4900	0.3695	6.310	0.0000
2026/01/07	R214	04/02/2027		Bond Future	9.2675	81.4005	9.3108	81.1167	0.467	0.0000
2026/01/07	R214	04/02/2027	9.90 Call	Bond Future	5483.5300	5.4835	5278.7900	5.2788	3.734	0.0000
2026/01/07	R214	04/02/2027	9.90 Put	Bond Future	1474.5100	1.4745	1553.6000	1.5536	5.364	0.0000
2026/01/07	R248	05/02/2026	9.50 Put	Bond Future	184.8700	0.1849	226.0300	0.2260	22.264	0.0000
2026/01/07	R248	05/02/2026	9.50 Call	Bond Future	3075.8700	3.0759	2767.4100	2.7674	10.028	0.0000
2026/01/07	R248	05/02/2026	10.00 Put	Bond Future	11.8300	0.0118	14.3000	0.0143	20.879	0.0000
2026/01/07	R248	05/02/2026	10.00 Call	Bond Future	7074.7600	7.0748	6727.6100	6.7276	4.907	0.0000
2026/01/07	R248	05/02/2026	10.48 Call	Bond Future	10789.7000	10.7897	10440.2100	10.4402	3.239	0.0000
2026/01/07	R248	05/02/2026	10.48 Put	Bond Future	0.8800	0.0009	1.0100	0.0010	14.773	0.0000
2026/01/07	R248	05/02/2026		Bond Future	9.1742	99.9469	9.2128	99.5973	0.420	0.0000
2026/01/07	R248	05/02/2026	11.46 Call	Bond Future	17639.4000	17.6394	17289.7800	17.2898	1.982	0.0000
2026/01/07	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/07	R248	05/02/2026	9.65 Put	Bond Future	81.8500	0.0819	100.4100	0.1004	22.676	0.0000
2026/01/07	R248	05/02/2026	9.65 Call	Bond Future	4257.1600	4.2572	3926.1000	3.9261	7.777	0.0000
2026/01/07	R248	05/02/2026	8.90 Put	Bond Future	2678.3800	2.6784	2983.9200	2.9839	11.408	0.0000
2026/01/07	R248	05/02/2026	8.90 Call	Bond Future	132.2700	0.1323	88.1900	0.0882	33.326	0.0000
2026/01/07	R248	05/02/2026	9.40 Put	Bond Future	313.5900	0.3136	380.7800	0.3808	21.426	0.0000
2026/01/07	R248	05/02/2026	9.40 Call	Bond Future	2332.2200	2.3322	2049.7900	2.0498	12.110	0.0000
2026/01/07	R248	05/02/2026	9.90 Call	Bond Future	6273.6300	6.2736	5928.4600	5.9285	5.502	0.0000
2026/01/07	R248	05/02/2026	9.90 Put	Bond Future	20.5200	0.0205	24.9700	0.0250	21.686	0.0000
2026/01/07	R248	07/05/2026		Bond Future	9.2243	97.2899	9.2640	96.9342	0.430	0.0000
2026/01/07	R248	07/05/2026	11.72 Call	Bond Future	18825.5300	18.8255	18471.4500	18.4715	1.881	0.0000
2026/01/07	R248	07/05/2026	11.72 Put	Bond Future	15.9700	0.0160	17.5300	0.0175	9.768	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	
2026/01/07	R248	06/08/2026		Bond Future	9.2753	99.0530	9.3161	98.6913	0.440	0.0000	0.0000
2026/01/07	R248	06/08/2026	12.37 Call	Bond Future	22235.2100	22.2352	21876.0300	21.8760	1.615	0.0000	0.0000
2026/01/07	R248	06/08/2026	12.37 Put	Bond Future	31.4100	0.0314	33.9900	0.0340	8.214	0.0000	0.0000
2026/01/07	R248	05/11/2026		Bond Future	9.3323	96.3471	9.3742	95.9796	0.449	0.0000	0.0000
2026/01/07	R248	05/11/2026	11.31 Call	Bond Future	15552.6500	15.5527	15210.9900	15.2110	2.197	0.0000	0.0000
2026/01/07	R248	05/11/2026	11.31 Put	Bond Future	430.3500	0.4304	456.1200	0.4561	5.988	0.0000	0.0000
2026/01/07	R248	04/02/2027		Bond Future	9.3972	98.0156	9.4403	97.6426	0.459	0.0000	0.0000
2026/01/07	R248	04/02/2027	10.11 Call	Bond Future	7765.7100	7.7657	7490.7600	7.4908	3.541	0.0000	0.0000
2026/01/07	R248	04/02/2027	10.11 Put	Bond Future	1890.3500	1.8904	1988.3500	1.9884	5.184	0.0000	0.0000
2026/01/07	R2R9	05/02/2026		Bond Future	8.9003	111.0490	8.9489	110.6581	0.546	0.0000	0.0000
2026/01/07	R2R9	05/02/2026	102.99 Call	Bond Future	98058.4300	98.0584	97667.6000	97.6676	0.399	0.0000	0.0000
2026/01/07	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R2R9	07/05/2026		Bond Future	8.9570	108.0491	9.0073	107.6516	0.562	0.0000	0.0000
2026/01/07	R2R9	07/05/2026	99.91 Call	Bond Future	97199.3800	97.1994	96801.8600	96.8019	0.409	0.0000	0.0000
2026/01/07	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R2R9	06/08/2026		Bond Future	9.0144	110.0070	9.0665	109.6026	0.578	0.0000	0.0000
2026/01/07	R2R9	06/08/2026	101.74 Call	Bond Future	96887.5100	96.8875	96483.0600	96.4831	0.417	0.0000	0.0000
2026/01/07	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R2R9	05/11/2026		Bond Future	9.0778	106.9512	9.1316	106.5405	0.593	0.0000	0.0000
2026/01/07	R2R9	05/11/2026	98.56 Call	Bond Future	95981.1800	95.9812	95570.4100	95.5704	0.428	0.0000	0.0000
2026/01/07	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R2R9	04/02/2027		Bond Future	9.1507	108.8024	9.2064	108.3855	0.609	0.0000	0.0000
2026/01/07	R2R9	04/02/2027	9.89 Call	Bond Future	6569.2300	6.5692	6252.8000	6.2528	4.817	0.0000	0.0000
2026/01/07	R2R9	04/02/2027	9.89 Put	Bond Future	1219.3300	1.2193	1319.8200	1.3198	8.241	0.0000	0.0000
2026/01/07	R4R2	05/02/2026		Bond Future	9.1209	112.0751	9.1594	111.7345	0.421	0.0000	0.0000
2026/01/07	R4R2	05/02/2026	103.43 Call	Bond Future	98799.8300	98.7998	98459.2100	98.4592	0.345	0.0000	0.0000
2026/01/07	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R4R2	07/05/2026		Bond Future	9.1794	108.9676	9.2191	108.6210	0.432	0.0000	0.0000
2026/01/07	R4R2	07/05/2026	100.23 Call	Bond Future	97878.4400	97.8784	97531.9000	97.5319	0.354	0.0000	0.0000
2026/01/07	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R4R2	06/08/2026		Bond Future	9.2385	110.9421	9.2795	110.5896	0.443	0.0000	0.0000
2026/01/07	R4R2	06/08/2026	102.06 Call	Bond Future	97524.8000	97.5248	97172.3600	97.1724	0.361	0.0000	0.0000
2026/01/07	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R4R2	05/11/2026		Bond Future	9.3029	107.7766	9.3451	107.4188	0.454	0.0000	0.0000
2026/01/07	R4R2	05/11/2026	98.76 Call	Bond Future	96554.0100	96.5540	96196.2200	96.1962	0.371	0.0000	0.0000
2026/01/07	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	R4R2	04/02/2027		Bond Future	9.3759	109.6420	9.4195	109.2789	0.465	0.0000	0.0000
2026/01/07	R4R2	04/02/2027	10.13 Call	Bond Future	7371.5400	7.3715	7093.1100	7.0931	3.777	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
2026/01/07	R4R2	04/02/2027	10.13 Put	Bond Future	1337.9500	1.3380	1422.5900	1.4226	6.326	0.0000	0.0000
2026/01/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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