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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2026 TO 08/01/2026

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	
2026/01/08	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2029	05/02/2026		Bond Future	144.7930	144.7930	144.8078	144.8078	0.010	0.0000	0.0000
2026/01/08	2029	05/02/2026	140.11 Call	Bond Future	4683.0100	4.6830	4697.7800	4.6978	0.315	0.0000	0.0000
2026/01/08	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2029	07/05/2026		Bond Future	145.9534	145.9534	145.9686	145.9686	0.010	0.0000	0.0000
2026/01/08	2029	07/05/2026	141.82 Call	Bond Future	4133.4100	4.1334	4148.5700	4.1486	0.367	0.0000	0.0000
2026/01/08	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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1,850
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3,035
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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	
2026/01/08	2029	06/08/2026			Bond Future	148.6342	148.6342	148.6498	148.6498	0.010	0.0000	0.0000
2026/01/08	2029	06/08/2026	144.10 Call		Bond Future	4534.1600	4.5342	4549.7600	4.5498	0.344	0.0000	0.0000
2026/01/08	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2029	05/11/2026			Bond Future	149.7895	149.7895	149.8057	149.8057	0.011	0.0000	0.0000
2026/01/08	2029	05/11/2026	147.56 Call		Bond Future	2229.4700	2.2295	2245.6500	2.2457	0.726	0.0000	0.0000
2026/01/08	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2029	04/02/2027			Bond Future	152.4219	152.4219	152.4388	152.4388	0.011	0.0000	0.0000
2026/01/08	2029	04/02/2027	149.72 Call		Bond Future	2701.9100	2.7019	2718.7800	2.7188	0.624	0.0000	0.0000
2026/01/08	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2030	05/02/2026			Bond Future	7.3489	102.4256	7.4102	102.2153	0.833	0.0000	0.0000
2026/01/08	2030	05/02/2026	9.49 Call		Bond Future	7046.7200	7.0467	6836.4500	6.8365	2.984	0.0000	0.0000
2026/01/08	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2030	07/05/2026			Bond Future	7.3644	104.2504	7.4304	104.0365	0.896	0.0000	0.0000
2026/01/08	2030	07/05/2026	9.39 Call		Bond Future	6330.8600	6.3309	6118.6600	6.1187	3.352	0.0000	0.0000
2026/01/08	2030	07/05/2026	9.39 Put		Bond Future	7.9300	0.0079	9.6600	0.0097	21.816	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.21 Put		Bond Future	880.7500	0.8808	1018.8200	1.0188	15.676	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.21 Call		Bond Future	377.9900	0.3780	302.1300	0.3021	20.069	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.71 Put		Bond Future	289.9300	0.2899	347.9700	0.3480	20.019	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.71 Call		Bond Future	1404.1500	1.4042	1248.2600	1.2483	11.102	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.92 Call		Bond Future	1965.8500	1.9659	1789.9200	1.7899	8.949	0.0000	0.0000
2026/01/08	2030	07/05/2026	7.92 Put		Bond Future	181.8300	0.1818	219.8300	0.2198	20.899	0.0000	0.0000
2026/01/08	2030	06/08/2026	7.21 Put		Bond Future	1067.4800	1.0675	1200.7500	1.2008	12.485	0.0000	0.0000
2026/01/08	2030	06/08/2026	7.21 Call		Bond Future	555.5200	0.5555	471.1000	0.4711	15.197	0.0000	0.0000
2026/01/08	2030	06/08/2026	7.71 Put		Bond Future	507.8900	0.5079	580.9500	0.5810	14.385	0.0000	0.0000
2026/01/08	2030	06/08/2026	7.71 Call		Bond Future	1514.4100	1.5144	1369.7800	1.3698	9.550	0.0000	0.0000
2026/01/08	2030	06/08/2026	8.06 Call		Bond Future	2359.7800	2.3598	2188.1200	2.1881	7.274	0.0000	0.0000
2026/01/08	2030	06/08/2026	8.06 Put		Bond Future	306.8000	0.3068	352.8300	0.3528	15.003	0.0000	0.0000
2026/01/08	2030	06/08/2026			Bond Future	7.3776	102.1307	7.4491	101.9130	0.970	0.0000	0.0000
2026/01/08	2030	06/08/2026	9.22 Call		Bond Future	5486.6500	5.4867	5278.3800	5.2784	3.796	0.0000	0.0000
2026/01/08	2030	06/08/2026	9.22 Put		Bond Future	59.7000	0.0597	69.1200	0.0691	15.779	0.0000	0.0000
2026/01/08	2030	05/11/2026			Bond Future	7.3921	103.9147	7.4698	103.6934	1.050	0.0000	0.0000
2026/01/08	2030	05/11/2026	8.39 Call		Bond Future	3066.8900	3.0669	2883.3100	2.8833	5.986	0.0000	0.0000
2026/01/08	2030	05/11/2026	8.39 Put		Bond Future	267.5900	0.2676	305.2700	0.3053	14.081	0.0000	0.0000
2026/01/08	2030	04/02/2027			Bond Future	7.4236	101.7092	7.5085	101.4844	1.144	0.0000	0.0000
2026/01/08	2030	04/02/2027	7.82 Call		Bond Future	1701.5500	1.7016	1556.9600	1.5570	8.498	0.0000	0.0000
2026/01/08	2030	04/02/2027	7.82 Put		Bond Future	657.3400	0.6573	737.5300	0.7375	12.199	0.0000	0.0000
2026/01/08	2031	05/02/2026			Bond Future	112.8383	112.8383	112.7560	112.7560	0.073	0.0000	0.0000
2026/01/08	2031	05/02/2026	111.76 Call		Bond Future	1089.2400	1.0892	1009.7300	1.0097	7.300	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
2026/01/08	2031	05/02/2026	111.76 Put	Bond Future	10.9000	0.0109	13.7100	0.0137	25.780	0.0000	0.0000
2026/01/08	2031	07/05/2026		Bond Future	114.8765	114.8765	114.7929	114.7929	0.073	0.0000	0.0000
2026/01/08	2031	07/05/2026	113.84 Call	Bond Future	1165.2300	1.1652	1097.0400	1.0970	5.852	0.0000	0.0000
2026/01/08	2031	07/05/2026	113.84 Put	Bond Future	128.7100	0.1287	144.1600	0.1442	12.004	0.0000	0.0000
2026/01/08	2031	06/08/2026		Bond Future	114.5716	114.5716	114.4865	114.4865	0.074	0.0000	0.0000
2026/01/08	2031	06/08/2026	113.81 Call	Bond Future	1076.8600	1.0769	1017.6600	1.0177	5.497	0.0000	0.0000
2026/01/08	2031	06/08/2026	113.81 Put	Bond Future	315.2500	0.3153	341.1700	0.3412	8.222	0.0000	0.0000
2026/01/08	2031	05/11/2026		Bond Future	116.6000	116.6000	116.5136	116.5136	0.074	0.0000	0.0000
2026/01/08	2031	05/11/2026	111.49 Call	Bond Future	5110.8800	5.1109	5024.6300	5.0246	1.688	0.0000	0.0000
2026/01/08	2031	05/11/2026	111.49 Put	Bond Future	0.9000	0.0009	1.0400	0.0010	15.556	0.0000	0.0000
2026/01/08	2031	04/02/2027		Bond Future	116.2008	116.2008	116.1131	116.1131	0.075	0.0000	0.0000
2026/01/08	2031	04/02/2027	116.18 Call	Bond Future	794.4300	0.7944	749.7300	0.7497	5.627	0.0000	0.0000
2026/01/08	2031	04/02/2027	116.18 Put	Bond Future	773.6600	0.7737	816.5900	0.8166	5.549	0.0000	0.0000
2026/01/08	2032	05/02/2026		Bond Future	7.7347	105.4786	7.8258	105.0345	1.178	0.0000	0.0000
2026/01/08	2032	05/02/2026	10.16 Call	Bond Future	11048.1800	11.0482	10604.1000	10.6041	4.019	0.0000	0.0000
2026/01/08	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2032	07/05/2026		Bond Future	7.7630	103.1990	7.8590	102.7470	1.237	0.0000	0.0000
2026/01/08	2032	07/05/2026	10.14 Call	Bond Future	10500.7700	10.5008	10050.6500	10.0507	4.287	0.0000	0.0000
2026/01/08	2032	07/05/2026	10.14 Put	Bond Future	5.2900	0.0053	7.1500	0.0072	35.161	0.0000	0.0000
2026/01/08	2032	06/08/2026		Bond Future	7.7903	105.0694	7.8917	104.6094	1.301	0.0000	0.0000
2026/01/08	2032	06/08/2026	10.12 Call	Bond Future	9991.5900	9.9916	9541.3700	9.5414	4.506	0.0000	0.0000
2026/01/08	2032	06/08/2026	10.12 Put	Bond Future	39.6500	0.0397	49.4200	0.0494	24.641	0.0000	0.0000
2026/01/08	2032	05/11/2026		Bond Future	7.8268	102.7473	7.9339	102.2795	1.369	0.0000	0.0000
2026/01/08	2032	05/11/2026	9.16 Call	Bond Future	5943.8600	5.9439	5535.1800	5.5352	6.876	0.0000	0.0000
2026/01/08	2032	05/11/2026	9.16 Put	Bond Future	307.1400	0.3071	366.2800	0.3663	19.255	0.0000	0.0000
2026/01/08	2032	04/02/2027		Bond Future	7.8770	104.5273	7.9905	104.0516	1.442	0.0000	0.0000
2026/01/08	2032	04/02/2027	8.48 Call	Bond Future	3311.7300	3.3117	2976.8700	2.9769	10.111	0.0000	0.0000
2026/01/08	2032	04/02/2027	8.48 Put	Bond Future	817.0900	0.8171	957.8700	0.9579	17.229	0.0000	0.0000
2026/01/08	2033	05/02/2026		Bond Future	142.8470	142.8470	142.4705	142.4705	0.264	0.0000	0.0000
2026/01/08	2033	05/02/2026	132.88 Call	Bond Future	9967.0200	9.9670	9590.5100	9.5905	3.778	0.0000	0.0000
2026/01/08	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2033	07/05/2026		Bond Future	143.8700	143.8700	143.4868	143.4868	0.266	0.0000	0.0000
2026/01/08	2033	07/05/2026	135.16 Call	Bond Future	8710.0200	8.7100	8326.8000	8.3268	4.400	0.0000	0.0000
2026/01/08	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2033	06/08/2026		Bond Future	146.5126	146.5126	146.1224	146.1224	0.266	0.0000	0.0000
2026/01/08	2033	06/08/2026	134.25 Call	Bond Future	12262.5500	12.2626	11872.3800	11.8724	3.182	0.0000	0.0000
2026/01/08	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2033	05/11/2026		Bond Future	147.5274	147.5274	147.1306	147.1306	0.269	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
2026/01/08	2033	05/11/2026	137.26 Call	Bond Future	10267.3600	10.2674	9870.6200	3.864	0.0000	0.0000
2026/01/08	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2033	04/02/2027	142.71 Call	Bond Future	7410.1300	7.4101	7006.8200	5.443	0.0000	0.0000
2026/01/08	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2033	04/02/2027		Bond Future	150.1201	150.1201	149.7168	0.269	0.0000	0.0000
2026/01/08	2037	05/02/2026	9.65 Call	Bond Future	6659.5400	6.6595	5724.9900	14.033	0.0000	0.0000
2026/01/08	2037	05/02/2026	9.65 Put	Bond Future	2.3400	0.0023	6.5300	179.060	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.10 Call	Bond Future	9445.6000	9.4456	8507.1400	9.935	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.10 Put	Bond Future	0.1600	0.0002	0.4400	175.000	0.0000	0.0000
2026/01/08	2037	05/02/2026		Bond Future	8.6463	99.2069	8.7822	98.2681	1.572	0.0000
2026/01/08	2037	05/02/2026	11.20 Call	Bond Future	15793.1900	15.7932	14854.4500	5.944	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	12.27 Call	Bond Future	21385.6300	21.3856	20446.8900	4.390	0.0000	0.0000
2026/01/08	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.90 Call	Bond Future	14125.0400	14.1250	13186.3000	6.646	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.86 Call	Bond Future	19306.5300	19.3065	18367.7900	4.862	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.36 Call	Bond Future	16664.3700	16.6644	15725.6300	5.633	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.65 Put	Bond Future	0.0100	0.0000	0.0200	100.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	10.65 Call	Bond Future	12699.4900	12.6995	11760.7600	7.392	0.0000	0.0000
2026/01/08	2037	05/02/2026	12.73 Call	Bond Future	23628.7600	23.6288	22690.0200	3.973	0.0000	0.0000
2026/01/08	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2037	05/02/2026	11.40 Call	Bond Future	16880.1900	16.8802	15941.4500	5.561	0.0000	0.0000
2026/01/08	2037	07/05/2026	12.40 Call	Bond Future	21426.8800	21.4269	20471.4600	4.459	0.0000	0.0000
2026/01/08	2037	07/05/2026	12.40 Put	Bond Future	0.1000	0.0001	0.1700	70.000	0.0000	0.0000
2026/01/08	2037	07/05/2026	10.95 Put	Bond Future	17.0900	0.0171	25.8000	50.965	0.0000	0.0000
2026/01/08	2037	07/05/2026	10.95 Call	Bond Future	13887.5900	13.8876	12940.8100	6.817	0.0000	0.0000
2026/01/08	2037	07/05/2026		Bond Future	8.6998	100.9744	8.8408	100.0189	1.621	0.0000
2026/01/08	2037	07/05/2026	11.32 Call	Bond Future	15898.1700	15.8982	14945.8500	5.990	0.0000	0.0000
2026/01/08	2037	07/05/2026	11.32 Put	Bond Future	5.6300	0.0056	8.8000	56.306	0.0000	0.0000
2026/01/08	2037	07/05/2026	9.00 Put	Bond Future	709.3700	0.7094	1023.3900	44.267	0.0000	0.0000
2026/01/08	2037	07/05/2026	9.00 Call	Bond Future	2728.9900	2.7290	2087.5200	23.506	0.0000	0.0000
2026/01/08	2037	07/05/2026	9.49 Put	Bond Future	253.2500	0.2533	378.4900	49.453	0.0000	0.0000
2026/01/08	2037	07/05/2026	9.49 Call	Bond Future	5451.7400	5.4517	4621.4900	15.229	0.0000	0.0000
2026/01/08	2037	07/05/2026	10.06 Call	Bond Future	8805.3100	8.8053	7892.7500	10.364	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
2026/01/08	2037	07/05/2026	10.06 Put	Bond Future	83.8200	0.0838	126.7500	0.1268	51.217	0.0000	0.0000
2026/01/08	2037	06/08/2026	11.30 Call	Bond Future	15267.5800	15.2676	14314.5500	14.3146	6.242	0.0000	0.0000
2026/01/08	2037	06/08/2026	11.30 Put	Bond Future	55.3700	0.0554	75.0400	0.0750	35.525	0.0000	0.0000
2026/01/08	2037	06/08/2026	10.70 Call	Bond Future	12074.5700	12.0746	11149.6100	11.1496	7.660	0.0000	0.0000
2026/01/08	2037	06/08/2026	10.70 Put	Bond Future	145.0600	0.1451	192.8000	0.1928	32.911	0.0000	0.0000
2026/01/08	2037	06/08/2026	10.02 Put	Bond Future	337.3400	0.3373	446.6600	0.4467	32.406	0.0000	0.0000
2026/01/08	2037	06/08/2026	10.02 Call	Bond Future	8329.2600	8.3293	7465.8800	7.4659	10.366	0.0000	0.0000
2026/01/08	2037	06/08/2026		Bond Future	8.7553	98.5447	8.9018	97.5720	1.673	0.0000	0.0000
2026/01/08	2037	06/08/2026	11.71 Call	Bond Future	17379.7600	17.3798	16415.7600	16.4158	5.547	0.0000	0.0000
2026/01/08	2037	06/08/2026	11.71 Put	Bond Future	22.0400	0.0220	30.7400	0.0307	39.474	0.0000	0.0000
2026/01/08	2037	05/11/2026		Bond Future	8.8110	100.2658	8.9628	99.2764	1.723	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.62 Call	Bond Future	11307.9700	11.3080	10407.3000	10.4073	7.965	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.62 Put	Bond Future	339.7500	0.3398	428.5000	0.4285	26.122	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.83 Call	Bond Future	12411.2800	12.4113	11494.7500	11.4948	7.385	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.83 Put	Bond Future	278.7600	0.2788	351.6500	0.3517	26.148	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.23 Call	Bond Future	9249.5500	9.2496	8389.6000	8.3896	9.297	0.0000	0.0000
2026/01/08	2037	05/11/2026	10.23 Put	Bond Future	500.9200	0.5009	630.3900	0.6304	25.846	0.0000	0.0000
2026/01/08	2037	05/11/2026	9.46 Put	Bond Future	1120.4900	1.1205	1396.6800	1.3967	24.649	0.0000	0.0000
2026/01/08	2037	05/11/2026	9.46 Call	Bond Future	5257.9200	5.2579	4544.6900	4.5447	13.565	0.0000	0.0000
2026/01/08	2037	04/02/2027		Bond Future	8.8769	97.7464	9.0347	96.7400	1.777	0.0000	0.0000
2026/01/08	2037	04/02/2027	9.51 Call	Bond Future	5444.4000	5.4444	4748.6200	4.7486	12.780	0.0000	0.0000
2026/01/08	2037	04/02/2027	9.51 Put	Bond Future	1488.1900	1.4882	1798.7400	1.7987	20.868	0.0000	0.0000
2026/01/08	2038	05/02/2026		Bond Future	157.2544	157.2544	157.1660	157.1660	0.056	0.0000	0.0000
2026/01/08	2038	05/02/2026	143.20 Call	Bond Future	14054.3700	14.0544	13965.9600	13.9660	0.629	0.0000	0.0000
2026/01/08	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2038	07/05/2026		Bond Future	160.0948	160.0948	160.0051	160.0051	0.056	0.0000	0.0000
2026/01/08	2038	07/05/2026	144.53 Call	Bond Future	15564.8400	15.5648	15475.0600	15.4751	0.577	0.0000	0.0000
2026/01/08	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2038	06/08/2026		Bond Future	160.8429	160.8429	160.7516	160.7516	0.057	0.0000	0.0000
2026/01/08	2038	06/08/2026	144.72 Call	Bond Future	16122.8800	16.1229	16031.5500	16.0316	0.566	0.0000	0.0000
2026/01/08	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2038	05/11/2026		Bond Future	163.6910	163.6910	163.5984	163.5984	0.057	0.0000	0.0000
2026/01/08	2038	05/11/2026	146.31 Call	Bond Future	17380.9900	17.3810	17288.4000	17.2884	0.533	0.0000	0.0000
2026/01/08	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2038	04/02/2027		Bond Future	164.3455	164.3455	164.2517	164.2517	0.057	0.0000	0.0000
2026/01/08	2038	04/02/2027	153.83 Call	Bond Future	10515.4900	10.5155	10421.7300	10.4217	0.892	0.0000	0.0000
2026/01/08	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.40 Call	Bond Future	2915.2300	2.9152	2129.3000	2.1293	26.959	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
2026/01/08	2040	05/02/2026	9.40 Put	Bond Future	100.7400	0.1007	214.3100	0.2143	112.736	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.05 Put	Bond Future	705.3300	0.7053	1198.3600	1.1984	69.901	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.05 Call	Bond Future	835.4200	0.8354	428.9500	0.4290	48.655	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.20 Put	Bond Future	321.0800	0.3211	609.4500	0.6095	89.813	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.20 Call	Bond Future	1614.4500	1.6145	1003.3200	1.0033	37.854	0.0000	0.0000
2026/01/08	2040	05/02/2026		Bond Future	9.0334	99.9815	9.1489	99.0820	1.279	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.49 Call	Bond Future	16861.0800	16.8611	15961.5800	15.9616	5.335	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2040	05/02/2026	13.23 Call	Bond Future	26374.7700	26.3748	25475.2700	25.4753	3.410	0.0000	0.0000
2026/01/08	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.82 Call	Bond Future	18802.5600	18.8026	17903.0600	17.9031	4.784	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.35 Put	Bond Future	0.3300	0.0003	0.8100	0.0008	145.455	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.35 Call	Bond Future	9597.9500	9.5980	8698.9300	8.6989	9.367	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.75 Call	Bond Future	12248.9800	12.2490	11349.5300	11.3495	7.343	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.75 Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.15 Call	Bond Future	14787.6400	14.7876	13888.1500	13.8882	6.083	0.0000	0.0000
2026/01/08	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.80 Put	Bond Future	8.8900	0.0089	21.1700	0.0212	138.133	0.0000	0.0000
2026/01/08	2040	05/02/2026	9.80 Call	Bond Future	5766.2200	5.7662	4879.0000	4.8790	15.387	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.24 Call	Bond Future	8848.6300	8.8486	7950.0600	7.9501	10.155	0.0000	0.0000
2026/01/08	2040	05/02/2026	10.24 Put	Bond Future	0.6500	0.0007	1.5800	0.0016	143.077	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.53 Call	Bond Future	22141.9000	22.1419	21226.6900	21.2267	4.133	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.53 Put	Bond Future	0.4600	0.0005	0.7100	0.0007	54.348	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.03 Call	Bond Future	19403.5400	19.4035	18489.4000	18.4894	4.711	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.03 Put	Bond Future	2.7600	0.0028	4.0800	0.0041	47.826	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.12 Put	Bond Future	38.6800	0.0387	53.5100	0.0535	38.340	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.12 Call	Bond Future	14066.4600	14.0665	13165.8300	13.1658	6.403	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.22 Call	Bond Future	20460.5500	20.4606	19545.8000	19.5458	4.471	0.0000	0.0000
2026/01/08	2040	07/05/2026	12.22 Put	Bond Future	1.4300	0.0014	2.1400	0.0021	49.650	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.72 Call	Bond Future	17635.7600	17.6358	16723.6500	16.7237	5.172	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.72 Put	Bond Future	7.6700	0.0077	11.0200	0.0110	43.677	0.0000	0.0000
2026/01/08	2040	07/05/2026	10.70 Put	Bond Future	77.1700	0.0772	106.9900	0.1070	38.642	0.0000	0.0000
2026/01/08	2040	07/05/2026	10.70 Call	Bond Future	11444.4600	11.4445	10558.8200	10.5588	7.739	0.0000	0.0000
2026/01/08	2040	07/05/2026		Bond Future	9.0934	101.7628	9.2128	100.8474	1.314	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.67 Call	Bond Future	17345.6900	17.3457	16434.1100	16.4341	5.255	0.0000	0.0000
2026/01/08	2040	07/05/2026	11.67 Put	Bond Future	8.9800	0.0090	12.8600	0.0129	43.207	0.0000	0.0000
2026/01/08	2040	06/08/2026		Bond Future	9.1556	99.0967	9.2793	98.1648	1.351	0.0000	0.0000
2026/01/08	2040	06/08/2026	12.19 Call	Bond Future	19687.7600	19.6878	18763.6600	18.7637	4.694	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
2026/01/08	2040	06/08/2026	12.19 Put	Bond Future	24.8800	0.0249	32.7500	0.0328	31.632	0.0000	0.0000
2026/01/08	2040	05/11/2026		Bond Future	9.2174	100.8274	9.3452	99.8794	1.387	0.0000	0.0000
2026/01/08	2040	05/11/2026	11.06 Call	Bond Future	12877.4600	12.8775	12010.2100	12.0102	6.735	0.0000	0.0000
2026/01/08	2040	05/11/2026	11.06 Put	Bond Future	375.6200	0.3756	456.3800	0.4564	21.500	0.0000	0.0000
2026/01/08	2040	05/11/2026	11.27 Call	Bond Future	14090.3300	14.0903	13209.0300	13.2090	6.255	0.0000	0.0000
2026/01/08	2040	05/11/2026	11.27 Put	Bond Future	310.9600	0.3110	377.6700	0.3777	21.453	0.0000	0.0000
2026/01/08	2040	05/11/2026	10.67 Call	Bond Future	10600.2600	10.6003	9769.2000	9.7692	7.840	0.0000	0.0000
2026/01/08	2040	05/11/2026	10.67 Put	Bond Future	546.2900	0.5463	663.2400	0.6632	21.408	0.0000	0.0000
2026/01/08	2040	05/11/2026	9.91 Put	Bond Future	1187.9600	1.1880	1434.5100	1.4345	20.754	0.0000	0.0000
2026/01/08	2040	05/11/2026	9.91 Call	Bond Future	6174.5600	6.1746	5473.1000	5.4731	11.360	0.0000	0.0000
2026/01/08	2040	04/02/2027		Bond Future	9.2888	98.0671	9.4211	97.1029	1.424	0.0000	0.0000
2026/01/08	2040	04/02/2027	9.93 Call	Bond Future	6214.4600	6.2145	5539.2500	5.5393	10.865	0.0000	0.0000
2026/01/08	2040	04/02/2027	9.93 Put	Bond Future	1663.7400	1.6637	1952.7200	1.9527	17.369	0.0000	0.0000
2026/01/08	2043	05/02/2026		Bond Future	122.5165	122.5165	122.5099	122.5099	0.005	0.0000	0.0000
2026/01/08	2043	05/02/2026	109.66 Call	Bond Future	12856.4800	12.8565	12849.9400	12.8499	0.051	0.0000	0.0000
2026/01/08	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2043	07/05/2026		Bond Future	124.7295	124.7295	124.7231	124.7231	0.005	0.0000	0.0000
2026/01/08	2043	07/05/2026	111.70 Call	Bond Future	13029.5071	13.0295	13023.0566	13.0231	0.050	0.0000	0.0000
2026/01/08	2043	07/05/2026	111.70 Put	Bond Future	0.0071	0.0000	0.0066	0.0000	7.486	0.0000	0.0000
2026/01/08	2043	06/08/2026		Bond Future	124.1757	124.1757	124.1693	124.1693	0.005	0.0000	0.0000
2026/01/08	2043	06/08/2026	110.88 Call	Bond Future	13296.5199	13.2965	13290.0705	13.2901	0.049	0.0000	0.0000
2026/01/08	2043	06/08/2026	110.88 Put	Bond Future	0.7799	0.0008	0.7605	0.0008	2.486	0.0000	0.0000
2026/01/08	2043	05/11/2026		Bond Future	126.3740	126.3740	126.3677	126.3677	0.005	0.0000	0.0000
2026/01/08	2043	05/11/2026	112.84 Call	Bond Future	13538.7813	13.5388	13532.4117	13.5324	0.047	0.0000	0.0000
2026/01/08	2043	05/11/2026	112.84 Put	Bond Future	4.7413	0.0047	4.6817	0.0047	1.258	0.0000	0.0000
2026/01/08	2043	04/02/2027		Bond Future	125.7108	125.7108	125.7046	125.7046	0.005	0.0000	0.0000
2026/01/08	2043	04/02/2027	117.63 Call	Bond Future	8297.4241	8.2974	8290.5551	8.2906	0.083	0.0000	0.0000
2026/01/08	2043	04/02/2027	117.63 Put	Bond Future	216.5941	0.2166	215.9651	0.2160	0.290	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.00 Put	Bond Future	11.0500	0.0111	25.1900	0.0252	127.964	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.00 Call	Bond Future	5935.1600	5.9352	5030.1400	5.0301	15.248	0.0000	0.0000
2026/01/08	2044	05/02/2026		Bond Future	9.2585	95.8243	9.3689	94.9052	1.192	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.56 Call	Bond Future	16671.6600	16.6717	15752.5000	15.7525	5.513	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.90 Put	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.90 Call	Bond Future	12385.2100	12.3852	11466.1300	11.4661	7.421	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.07 Put	Bond Future	7.2300	0.0072	16.6200	0.0166	129.876	0.0000	0.0000
2026/01/08	2044	05/02/2026	10.07 Call	Bond Future	6461.3400	6.4613	5551.5700	5.5516	14.080	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.25 Call	Bond Future	14702.9300	14.7029	13783.7800	13.7838	6.251	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
2026/01/08	2044	05/02/2026	11.25 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.50 Call	Bond Future	16296.5900	16.2966	15377.4400	15.3774	5.640	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.45 Call	Bond Future	15981.8700	15.9819	15062.7200	15.0627	5.751	0.0000	0.0000
2026/01/08	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	2044	07/05/2026	Put	Bond Future	3724.8800	3.7249	4358.9400	4.3589	17.022	0.0000	0.0000
2026/01/08	2044	07/05/2026	Call	Bond Future	1256.4800	1.2565	955.0000	0.9550	23.994	0.0000	0.0000
2026/01/08	2044	07/05/2026	10.00 Call	Bond Future	5848.4200	5.8484	5068.2700	5.0683	13.340	0.0000	0.0000
2026/01/08	2044	07/05/2026	10.00 Put	Bond Future	449.5500	0.4496	604.9400	0.6049	34.566	0.0000	0.0000
2026/01/08	2044	07/05/2026		Bond Future	9.3184	97.5316	9.4322	96.5961	1.222	0.0000	0.0000
2026/01/08	2044	07/05/2026	11.80 Call	Bond Future	17595.0500	17.5951	16665.3500	16.6654	5.284	0.0000	0.0000
2026/01/08	2044	07/05/2026	11.80 Put	Bond Future	15.2000	0.0152	21.0400	0.0210	38.421	0.0000	0.0000
2026/01/08	2044	06/08/2026		Bond Future	9.3804	94.9142	9.4979	93.9617	1.253	0.0000	0.0000
2026/01/08	2044	06/08/2026	12.42 Call	Bond Future	20615.4700	20.6155	19672.0200	19.6720	4.576	0.0000	0.0000
2026/01/08	2044	06/08/2026	12.42 Put	Bond Future	30.8900	0.0309	39.8500	0.0399	29.006	0.0000	0.0000
2026/01/08	2044	05/11/2026		Bond Future	9.4415	96.5718	9.5626	95.6030	1.283	0.0000	0.0000
2026/01/08	2044	05/11/2026	11.34 Call	Bond Future	14063.8900	14.0639	13182.1000	13.1821	6.270	0.0000	0.0000
2026/01/08	2044	05/11/2026	11.34 Put	Bond Future	465.1400	0.4651	552.1400	0.5521	18.704	0.0000	0.0000
2026/01/08	2044	04/02/2027		Bond Future	9.5111	93.8629	9.6362	92.8775	1.315	0.0000	0.0000
2026/01/08	2044	04/02/2027	10.18 Call	Bond Future	6845.9200	6.8459	6146.3600	6.1464	10.219	0.0000	0.0000
2026/01/08	2044	04/02/2027	10.18 Put	Bond Future	1751.8800	1.7519	2037.7700	2.0378	16.319	0.0000	0.0000
2026/01/08	2046	05/02/2026		Bond Future	140.9923	140.9923	140.8812	140.8812	0.079	0.0000	0.0000
2026/01/08	2046	05/02/2026	121.65 Call	Bond Future	19342.2600	19.3423	19231.1900	19.2312	0.574	0.0000	0.0000
2026/01/08	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2046	07/05/2026		Bond Future	141.2528	141.2528	141.1397	141.1397	0.080	0.0000	0.0000
2026/01/08	2046	07/05/2026	124.95 Call	Bond Future	16302.8100	16.3028	16189.7000	16.1897	0.694	0.0000	0.0000
2026/01/08	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2046	06/08/2026		Bond Future	143.8471	143.8471	143.7320	143.7320	0.080	0.0000	0.0000
2026/01/08	2046	06/08/2026	122.38 Call	Bond Future	21467.0600	21.4671	21352.0300	21.3520	0.536	0.0000	0.0000
2026/01/08	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2046	05/11/2026		Bond Future	144.0735	144.0735	143.9566	143.9566	0.081	0.0000	0.0000
2026/01/08	2046	05/11/2026	125.48 Call	Bond Future	18593.5000	18.5935	18476.5800	18.4766	0.629	0.0000	0.0000
2026/01/08	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2046	04/02/2027		Bond Future	146.6046	146.6046	146.4861	146.4861	0.081	0.0000	0.0000
2026/01/08	2046	04/02/2027	131.09 Call	Bond Future	15514.5600	15.5146	15396.0500	15.3961	0.764	0.0000	0.0000
2026/01/08	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	2050	05/02/2026		Bond Future	142.0183	142.0183	142.0113	142.0113	0.005	0.0000	0.0000
2026/01/08	2050	05/02/2026	122.82 Call	Bond Future	19198.3000	19.1983	19191.2900	19.1913	0.037	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
2026/01/08	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	2050	07/05/2026		Bond Future	144.5836	144.5836	144.5767	144.5767	0.005	0.0000
2026/01/08	2050	07/05/2026	124.07 Call	Bond Future	20513.5800	20.5136	20506.6600	20.5067	0.034	0.0000
2026/01/08	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	2050	06/08/2026		Bond Future	144.7974	144.7974	144.7904	144.7904	0.005	0.0000
2026/01/08	2050	06/08/2026	123.27 Call	Bond Future	21527.3700	21.5274	21520.4400	21.5204	0.032	0.0000
2026/01/08	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	2050	05/11/2026		Bond Future	147.3613	147.3613	147.3546	147.3546	0.004	0.0000
2026/01/08	2050	05/11/2026	123.84 Call	Bond Future	23521.2600	23.5213	23514.6400	23.5146	0.028	0.0000
2026/01/08	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	2050	04/02/2027		Bond Future	147.4742	147.4742	147.4679	147.4679	0.004	0.0000
2026/01/08	2050	04/02/2027	132.39 Call	Bond Future	15084.2200	15.0842	15077.8700	15.0779	0.042	0.0000
2026/01/08	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	AL37	05/02/2026		Index Future	1268.6420	1268.6420	1264.7760	1264.7760	0.305	0.0000
2026/01/08	AL37	07/05/2026		Index Future	1291.2450	1291.2450	1287.3110	1287.3110	0.305	0.0000
2026/01/08	AL37	06/08/2026		Index Future	1314.4020	1314.4020	1310.3990	1310.3990	0.305	0.0000
2026/01/08	AL37	05/11/2026		Index Future	1337.6430	1337.6430	1333.5710	1333.5710	0.304	0.0000
2026/01/08	AL37	04/02/2027		Index Future	1360.8680	1360.8680	1356.7290	1356.7290	0.304	0.0000
2026/01/08	AL7T	05/02/2026		Index Future	1633.0620	1633.0620	1619.9480	1619.9480	0.803	0.0000
2026/01/08	AL7T	07/05/2026		Index Future	1662.1580	1662.1580	1648.8110	1648.8110	0.803	0.0000
2026/01/08	AL7T	06/08/2026		Index Future	1691.9670	1691.9670	1678.3830	1678.3830	0.803	0.0000
2026/01/08	AL7T	05/11/2026		Index Future	1721.8830	1721.8830	1708.0630	1708.0630	0.803	0.0000
2026/01/08	AL7T	04/02/2027		Index Future	1751.7790	1751.7790	1737.7240	1737.7240	0.802	0.0000
2026/01/08	ALBI	05/02/2026		Index Future	1375.1070	1375.1070	1365.7980	1365.7980	0.677	0.0000
2026/01/08	ALBI	07/05/2026		Index Future	1399.6070	1399.6070	1390.1330	1390.1330	0.677	0.0000
2026/01/08	ALBI	06/08/2026		Index Future	1424.7070	1424.7070	1415.0650	1415.0650	0.677	0.0000
2026/01/08	ALBI	05/11/2026		Index Future	1449.8980	1449.8980	1440.0880	1440.0880	0.677	0.0000
2026/01/08	ALBI	04/02/2027		Index Future	1475.0720	1475.0720	1465.0960	1465.0960	0.676	0.0000
2026/01/08	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	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
2026/01/08	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/08	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/08	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	
2026/01/08	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/08	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/08	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/08	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/08	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/08	ES33	05/02/2026		Bond Future	8.7517	96.2167	8.8777	95.5613	1.440	0.0000	0.0000
2026/01/08	ES33	05/02/2026	11.49 Call	Bond Future	13021.2600	13.0213	12365.8000	12.3658	5.034	0.0000	0.0000
2026/01/08	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES33	07/05/2026		Bond Future	8.8157	94.1616	8.9475	93.4943	1.495	0.0000	0.0000
2026/01/08	ES33	07/05/2026	11.69 Call	Bond Future	13281.0100	13.2810	12613.7300	12.6137	5.024	0.0000	0.0000
2026/01/08	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES33	06/08/2026		Bond Future	8.8810	95.8908	9.0190	95.2114	1.554	0.0000	0.0000
2026/01/08	ES33	06/08/2026	12.02 Call	Bond Future	14022.1900	14.0222	13342.7800	13.3428	4.845	0.0000	0.0000
2026/01/08	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES33	05/11/2026		Bond Future	8.9588	93.7964	9.1034	93.1052	1.614	0.0000	0.0000
2026/01/08	ES33	05/11/2026	10.83 Call	Bond Future	8468.0100	8.4680	7776.7900	7.7768	8.163	0.0000	0.0000
2026/01/08	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES33	04/02/2027		Bond Future	9.0539	95.4423	9.2057	94.7392	1.677	0.0000	0.0000
2026/01/08	ES33	04/02/2027	9.70 Call	Bond Future	2945.7800	2.9458	2242.6700	2.2427	23.868	0.0000	0.0000
2026/01/08	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES42	05/02/2026		Bond Future	9.4707	94.5374	9.5811	93.6914	1.165	0.0000	0.0000
2026/01/08	ES42	05/02/2026	11.85 Call	Bond Future	15937.6400	15.9376	15091.6800	15.0917	5.308	0.0000	0.0000
2026/01/08	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES42	07/05/2026		Bond Future	9.5360	91.9807	9.6499	91.1195	1.195	0.0000	0.0000
2026/01/08	ES42	07/05/2026	12.20 Call	Bond Future	17339.2500	17.3393	16478.0600	16.4781	4.967	0.0000	0.0000
2026/01/08	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES42	06/08/2026		Bond Future	9.6010	93.6696	9.7188	92.7927	1.226	0.0000	0.0000
2026/01/08	ES42	06/08/2026	12.65 Call	Bond Future	19195.3100	19.1953	18318.4100	18.3184	4.568	0.0000	0.0000
2026/01/08	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES42	05/11/2026		Bond Future	9.6718	91.0642	9.7934	90.1720	1.257	0.0000	0.0000
2026/01/08	ES42	05/11/2026	11.66 Call	Bond Future	13099.3500	13.0994	12207.1500	12.2072	6.811	0.0000	0.0000
2026/01/08	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	ES42	04/02/2027		Bond Future	9.7511	92.6605	9.8767	91.7530	1.288	0.0000	0.0000
2026/01/08	ES42	04/02/2027	10.29 Call	Bond Future	3800.6100	3.8006	2893.0500	2.8931	23.879	0.0000	0.0000
2026/01/08	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	
2026/01/08	GOVI	05/02/2026		GOVI	1349.5640	1349.5640	1340.5600	1340.5600	0.667	0.0000	0.0000
2026/01/08	GOVI	05/02/2026	1,150. Call 00	GOVI	1995640.0000	199.5640	1905600.0000	190.5600	4.512	0.0000	0.0000
2026/01/08	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	GOVI	07/05/2026		GOVI	1373.6090	1373.6090	1364.4460	1364.4460	0.667	0.0000	0.0000
2026/01/08	GOVI	07/05/2026	1,177. Call 00	GOVI	1966090.0000	196.6090	1874460.0000	187.4460	4.661	0.0000	0.0000
2026/01/08	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	GOVI	06/08/2026		GOVI	1398.2440	1398.2440	1388.9170	1388.9170	0.667	0.0000	0.0000
2026/01/08	GOVI	06/08/2026	1,189. Call 00	GOVI	2092440.0000	209.2440	1999170.0000	199.9170	4.457	0.0000	0.0000
2026/01/08	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	GOVI	05/11/2026		GOVI	1422.9670	1422.9670	1413.4780	1413.4780	0.667	0.0000	0.0000
2026/01/08	GOVI	05/11/2026	1,277. Call 00	GOVI	1459670.0000	145.9670	1364780.0000	136.4780	6.501	0.0000	0.0000
2026/01/08	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	GOVI	04/02/2027		GOVI	1447.6730	1447.6730	1438.0230	1438.0230	0.667	0.0000	0.0000
2026/01/08	GOVI	04/02/2027	1,369. Call 00	GOVI	786730.0000	78.6730	690230.0000	69.0230	12.266	0.0000	0.0000
2026/01/08	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/08	I258	05/02/2026		Bond Future	128.9254	128.9254	128.9185	128.9185	0.005	0.0000	0.0000
2026/01/08	I258	05/02/2026	111.65 Call	Bond Future	17275.4100	17.2754	17268.4500	17.2685	0.040	0.0000	0.0000
2026/01/08	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	I258	07/05/2026		Bond Future	131.2541	131.2541	131.2473	131.2473	0.005	0.0000	0.0000
2026/01/08	I258	07/05/2026	113.73 Call	Bond Future	17524.2524	17.5243	17517.3554	17.5174	0.039	0.0000	0.0000
2026/01/08	I258	07/05/2026	113.73 Put	Bond Future	0.1124	0.0001	0.1054	0.0001	6.175	0.0000	0.0000
2026/01/08	I258	06/08/2026		Bond Future	130.8205	130.8205	130.8134	130.8134	0.005	0.0000	0.0000
2026/01/08	I258	06/08/2026	112.95 Call	Bond Future	17875.7587	17.8758	17868.5483	17.8685	0.040	0.0000	0.0000
2026/01/08	I258	06/08/2026	112.95 Put	Bond Future	5.3087	0.0053	5.1983	0.0052	2.079	0.0000	0.0000
2026/01/08	I258	05/11/2026		Bond Future	133.1363	133.1363	133.1296	133.1296	0.005	0.0000	0.0000
2026/01/08	I258	05/11/2026	114.95 Call	Bond Future	18210.6367	18.2106	18203.7620	18.2038	0.038	0.0000	0.0000
2026/01/08	I258	05/11/2026	114.95 Put	Bond Future	24.3867	0.0244	24.1220	0.0241	1.085	0.0000	0.0000
2026/01/08	I258	04/02/2027		Bond Future	132.5920	132.5920	132.5854	132.5854	0.005	0.0000	0.0000
2026/01/08	I258	04/02/2027	118.90 Call	Bond Future	13957.0915	13.9571	13949.3970	13.9494	0.055	0.0000	0.0000
2026/01/08	I258	04/02/2027	118.90 Put	Bond Future	265.1315	0.2651	264.0470	0.2640	0.409	0.0000	0.0000
2026/01/08	IGOV	05/02/2026		Index Future	433.4660	433.4660	433.2710	433.2710	0.045	0.0000	0.0000
2026/01/08	IGOV	07/05/2026		Index Future	441.2960	441.2960	441.0980	441.0980	0.045	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	
2026/01/08	IGOV	06/08/2026		Index Future	449.3150	449.3150	449.1140	449.1140	0.045	0.0000	0.0000
2026/01/08	IGOV	05/11/2026		Index Future	457.3620	457.3620	457.1590	457.1590	0.044	0.0000	0.0000
2026/01/08	IGOV	04/02/2027		Index Future	465.4050	465.4050	465.1990	465.1990	0.044	0.0000	0.0000
2026/01/08	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/08	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/08	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/08	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/08	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/08	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/08	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/08	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/08	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/08	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/08	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/08	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/08	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/08	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/08	R033	05/02/2026		Bond Future	7.8711	115.0899	7.9620	114.5668	1.156	0.0000	0.0000
2026/01/08	R033	05/02/2026	10.49 Call	Bond Future	13880.1500	13.8802	13357.0800	13.3571	3.768	0.0000	0.0000
2026/01/08	R033	05/02/2026	10.49 Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0.0000	0.0000
2026/01/08	R033	07/05/2026		Bond Future	7.9040	112.0983	7.9994	111.5660	1.208	0.0000	0.0000
2026/01/08	R033	07/05/2026	10.38 Call	Bond Future	12862.7000	12.8627	12340.9100	12.3409	4.057	0.0000	0.0000
2026/01/08	R033	07/05/2026	10.38 Put	Bond Future	52.6500	0.0527	63.1300	0.0631	19.905	0.0000	0.0000
2026/01/08	R033	06/08/2026		Bond Future	7.9361	114.1300	8.0364	113.5882	1.265	0.0000	0.0000
2026/01/08	R033	06/08/2026	10.25 Call	Bond Future	11988.7800	11.9888	11487.4900	11.4875	4.181	0.0000	0.0000
2026/01/08	R033	06/08/2026	10.25 Put	Bond Future	313.0700	0.3131	353.6100	0.3536	12.949	0.0000	0.0000
2026/01/08	R033	05/11/2026		Bond Future	7.9766	111.0840	8.0822	110.5330	1.323	0.0000	0.0000
2026/01/08	R033	05/11/2026	9.33 Call	Bond Future	7704.2600	7.7043	7258.5400	7.2585	5.785	0.0000	0.0000
2026/01/08	R033	05/11/2026	9.33 Put	Bond Future	897.1000	0.8971	1002.4400	1.0024	11.742	0.0000	0.0000
2026/01/08	R033	04/02/2027		Bond Future	8.0299	113.0079	8.1412	112.4476	1.386	0.0000	0.0000
2026/01/08	R033	04/02/2027	8.65 Call	Bond Future	5074.7000	5.0747	4708.7500	4.7088	7.211	0.0000	0.0000
2026/01/08	R033	04/02/2027	8.65 Put	Bond Future	1997.7200	1.9977	2192.0700	2.1921	9.729	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.45 Call	Bond Future	1457.9400	1.4579	882.0500	0.8821	39.500	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.45 Put	Bond Future	208.8000	0.2088	441.6900	0.4417	111.537	0.0000	0.0000
2026/01/08	R035	05/02/2026		Bond Future	8.2547	107.8885	8.3808	107.0797	1.527	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	
2026/01/08	R035	05/02/2026	10.79 Call	Bond Future	14793.9300	14.7939	13985.1500	13.9852	5.467	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.44 Call	Bond Future	12924.6000	12.9246	12115.8200	12.1158	6.258	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.94 Call	Bond Future	15579.4300	15.5794	14770.6500	14.7707	5.191	0.0000	0.0000
2026/01/08	R035	05/02/2026	12.44 Call	Bond Future	22947.5400	22.9475	22138.7600	22.1388	3.524	0.0000	0.0000
2026/01/08	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	11.17 Call	Bond Future	16766.0200	16.7660	15957.2400	15.9572	4.824	0.0000	0.0000
2026/01/08	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.67 Call	Bond Future	14158.8200	14.1588	13350.0400	13.3500	5.712	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	10.17 Call	Bond Future	11446.8200	11.4468	10638.0500	10.6381	7.065	0.0000	0.0000
2026/01/08	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	11.00 Call	Bond Future	15891.0500	15.8911	15082.2700	15.0823	5.090	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.25 Call	Bond Future	6168.0100	6.1680	5361.4600	5.3615	13.076	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.25 Put	Bond Future	1.2100	0.0012	3.4400	0.0034	184.298	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.85 Put	Bond Future	16.6500	0.0167	43.8800	0.0439	163.544	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.85 Call	Bond Future	3764.0800	3.7641	2982.5300	2.9825	20.763	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.64 Call	Bond Future	8452.4600	8.4525	7643.8600	7.6439	9.566	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.64 Put	Bond Future	0.1000	0.0001	0.2800	0.0003	180.000	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.14 Call	Bond Future	5511.6600	5.5117	4707.3800	4.7074	14.592	0.0000	0.0000
2026/01/08	R035	05/02/2026	9.14 Put	Bond Future	2.4800	0.0025	6.9800	0.0070	181.452	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.64 Put	Bond Future	64.6900	0.0647	155.5100	0.1555	140.393	0.0000	0.0000
2026/01/08	R035	05/02/2026	8.64 Call	Bond Future	2510.5400	2.5105	1792.5800	1.7926	28.598	0.0000	0.0000
2026/01/08	R035	07/05/2026	8.29 Put	Bond Future	1299.3700	1.2994	1746.1500	1.7462	34.384	0.0000	0.0000
2026/01/08	R035	07/05/2026	8.29 Call	Bond Future	1265.6300	1.2656	889.3000	0.8893	29.735	0.0000	0.0000
2026/01/08	R035	07/05/2026	8.79 Put	Bond Future	436.8700	0.4369	624.5300	0.6245	42.956	0.0000	0.0000
2026/01/08	R035	07/05/2026	8.79 Call	Bond Future	3495.3300	3.4953	2859.8800	2.8599	18.180	0.0000	0.0000
2026/01/08	R035	07/05/2026	9.20 Call	Bond Future	5689.7800	5.6898	4951.8800	4.9519	12.969	0.0000	0.0000
2026/01/08	R035	07/05/2026	9.20 Put	Bond Future	184.7700	0.1848	269.9800	0.2700	46.117	0.0000	0.0000
2026/01/08	R035	07/05/2026	10.66 Call	Bond Future	13617.6500	13.6177	12798.9800	12.7990	6.012	0.0000	0.0000
2026/01/08	R035	07/05/2026	10.66 Put	Bond Future	8.7600	0.0088	13.2000	0.0132	50.685	0.0000	0.0000
2026/01/08	R035	07/05/2026	10.16 Call	Bond Future	10963.6900	10.9637	10153.8500	10.1539	7.387	0.0000	0.0000
2026/01/08	R035	07/05/2026	10.16 Put	Bond Future	27.3700	0.0274	40.6400	0.0406	48.484	0.0000	0.0000
2026/01/08	R035	07/05/2026	9.66 Put	Bond Future	72.7900	0.0728	107.5800	0.1076	47.795	0.0000	0.0000
2026/01/08	R035	07/05/2026	9.66 Call	Bond Future	8230.9700	8.2310	7442.6500	7.4427	9.577	0.0000	0.0000
2026/01/08	R035	07/05/2026	10.71 Call	Bond Future	13877.9200	13.8779	13058.6200	13.0586	5.904	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
2026/01/08	R035	07/05/2026	10.71 Put	Bond Future	7.4000	0.0074	11.2100	0.0112	51.486	0.0000
2026/01/08	R035	07/05/2026	10.21 Call	Bond Future	11233.1900	11.2332	10422.1600	10.4222	7.220	0.0000
2026/01/08	R035	07/05/2026	10.21 Put	Bond Future	24.9400	0.0249	37.0200	0.0370	48.436	0.0000
2026/01/08	R035	07/05/2026	9.71 Put	Bond Future	65.7700	0.0658	97.3000	0.0973	47.940	0.0000
2026/01/08	R035	07/05/2026	9.71 Call	Bond Future	8506.6500	8.5067	7715.0700	7.7151	9.305	0.0000
2026/01/08	R035	07/05/2026	10.64 Call	Bond Future	13513.3300	13.5133	12694.9400	12.6949	6.056	0.0000
2026/01/08	R035	07/05/2026	10.64 Put	Bond Future	9.3700	0.0094	14.0900	0.0141	50.374	0.0000
2026/01/08	R035	07/05/2026	10.14 Call	Bond Future	10855.6700	10.8557	10046.3300	10.0463	7.455	0.0000
2026/01/08	R035	07/05/2026	10.14 Put	Bond Future	28.4200	0.0284	42.1900	0.0422	48.452	0.0000
2026/01/08	R035	07/05/2026	9.64 Put	Bond Future	75.8500	0.0759	112.0400	0.1120	47.713	0.0000
2026/01/08	R035	07/05/2026	9.64 Call	Bond Future	8120.6400	8.1206	7333.7200	7.3337	9.690	0.0000
2026/01/08	R035	07/05/2026		Bond Future	8.2954	105.3097	8.4266	104.4866	1.582	0.0000
2026/01/08	R035	07/05/2026	10.86 Call	Bond Future	14653.7700	14.6538	13833.0300	13.8330	5.601	0.0000
2026/01/08	R035	07/05/2026	10.86 Put	Bond Future	4.3900	0.0044	6.7600	0.0068	53.986	0.0000
2026/01/08	R035	06/08/2026	10.22 Call	Bond Future	10923.9000	10.9239	10126.2100	10.1262	7.302	0.0000
2026/01/08	R035	06/08/2026	10.22 Put	Bond Future	125.5200	0.1255	165.7600	0.1658	32.059	0.0000
2026/01/08	R035	06/08/2026	9.72 Call	Bond Future	8324.9500	8.3250	7563.7100	7.5637	9.144	0.0000
2026/01/08	R035	06/08/2026	9.72 Put	Bond Future	243.4600	0.2435	320.1500	0.3202	31.500	0.0000
2026/01/08	R035	06/08/2026	9.22 Put	Bond Future	485.3800	0.4854	632.6500	0.6327	30.341	0.0000
2026/01/08	R035	06/08/2026	9.22 Call	Bond Future	5744.6700	5.7447	5054.0100	5.0540	12.023	0.0000
2026/01/08	R035	06/08/2026	10.13 Call	Bond Future	10457.7300	10.4577	9664.8800	9.6649	7.581	0.0000
2026/01/08	R035	06/08/2026	10.13 Put	Bond Future	140.8200	0.1408	185.9000	0.1859	32.012	0.0000
2026/01/08	R035	06/08/2026	9.63 Call	Bond Future	7857.1800	7.8572	7105.6100	7.1056	9.565	0.0000
2026/01/08	R035	06/08/2026	9.63 Put	Bond Future	275.7800	0.2758	362.1400	0.3621	31.315	0.0000
2026/01/08	R035	06/08/2026	9.13 Put	Bond Future	550.8600	0.5509	716.3900	0.7164	30.049	0.0000
2026/01/08	R035	06/08/2026	9.13 Call	Bond Future	5290.6300	5.2906	4618.2300	4.6182	12.709	0.0000
2026/01/08	R035	06/08/2026		Bond Future	8.3364	107.2185	8.4732	106.3806	1.641	0.0000
2026/01/08	R035	06/08/2026	11.06 Call	Bond Future	15162.5900	15.1626	14333.9700	14.3340	5.465	0.0000
2026/01/08	R035	06/08/2026	11.06 Put	Bond Future	24.8500	0.0249	34.1600	0.0342	37.465	0.0000
2026/01/08	R035	06/08/2026	8.29 Put	Bond Future	1879.7400	1.8797	2342.1200	2.3421	24.598	0.0000
2026/01/08	R035	06/08/2026	8.29 Call	Bond Future	1593.7700	1.5938	1218.2200	1.2182	23.564	0.0000
2026/01/08	R035	06/08/2026	8.79 Put	Bond Future	895.0000	0.8950	1150.8800	1.1509	28.590	0.0000
2026/01/08	R035	06/08/2026	8.79 Call	Bond Future	3639.4900	3.6395	3057.4400	3.0574	15.993	0.0000
2026/01/08	R035	06/08/2026	9.39 Call	Bond Future	6614.9000	6.6149	5895.1300	5.8951	10.881	0.0000
2026/01/08	R035	06/08/2026	9.39 Put	Bond Future	383.9600	0.3840	502.1200	0.5021	30.774	0.0000
2026/01/08	R035	06/08/2026	9.71 Call	Bond Future	8272.9700	8.2730	7512.7600	7.5128	9.189	0.0000
2026/01/08	R035	06/08/2026	9.71 Put	Bond Future	246.8800	0.2469	324.6000	0.3246	31.481	0.0000
2026/01/08	R035	06/08/2026	9.21 Call	Bond Future	5694.0100	5.6940	5005.2800	5.0053	12.096	0.0000
2026/01/08	R035	06/08/2026	9.21 Put	Bond Future	492.2600	0.4923	641.4600	0.6415	30.309	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
2026/01/08	R035	06/08/2026	8.71 Put	Bond Future	1005.7400	1.0057	1288.6200	1.2886	28.127	0.0000
2026/01/08	R035	06/08/2026	8.71 Call	Bond Future	3273.1400	3.2731	2718.0900	2.7181	16.958	0.0000
2026/01/08	R035	05/11/2026	9.80 Call	Bond Future	8462.4700	8.4625	7715.3400	7.7153	8.829	0.0000
2026/01/08	R035	05/11/2026	9.80 Put	Bond Future	411.1400	0.4111	516.3500	0.5164	25.590	0.0000
2026/01/08	R035	05/11/2026	9.30 Call	Bond Future	6023.5800	6.0236	5349.5200	5.3495	11.190	0.0000
2026/01/08	R035	05/11/2026	9.30 Put	Bond Future	725.9900	0.7260	904.2700	0.9043	24.557	0.0000
2026/01/08	R035	05/11/2026	8.80 Put	Bond Future	1296.8000	1.2968	1594.6100	1.5946	22.965	0.0000
2026/01/08	R035	05/11/2026	8.80 Call	Bond Future	3736.0700	3.7361	3181.5400	3.1815	14.843	0.0000
2026/01/08	R035	05/11/2026		Bond Future	8.3876	104.5926	8.5303	103.7403	1.701	0.0000
2026/01/08	R035	05/11/2026	10.03 Call	Bond Future	9602.2200	9.6022	8832.3600	8.8324	8.018	0.0000
2026/01/08	R035	05/11/2026	10.03 Put	Bond Future	318.1000	0.3181	400.5800	0.4006	25.929	0.0000
2026/01/08	R035	04/02/2027		Bond Future	8.4508	106.4051	8.5999	105.5382	1.764	0.0000
2026/01/08	R035	04/02/2027	9.02 Call	Bond Future	4521.3100	4.5213	3928.0300	3.9280	13.122	0.0000
2026/01/08	R035	04/02/2027	9.02 Put	Bond Future	1261.1100	1.2611	1534.7000	1.5347	21.694	0.0000
2026/01/08	R038	05/02/2026		Bond Future	8.7883	119.3328	8.9141	118.3138	1.431	0.0000
2026/01/08	R038	05/02/2026	11.44 Call	Bond Future	19047.5700	19.0476	18028.4900	18.0285	5.350	0.0000
2026/01/08	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	R038	07/05/2026		Bond Future	8.8447	115.9757	8.9752	114.9385	1.475	0.0000
2026/01/08	R038	07/05/2026	11.40 Call	Bond Future	18134.1000	18.1341	17100.7900	17.1008	5.698	0.0000
2026/01/08	R038	07/05/2026	11.40 Put	Bond Future	7.6400	0.0076	11.5100	0.0115	50.654	0.0000
2026/01/08	R038	06/08/2026		Bond Future	8.9018	118.0775	9.0372	117.0217	1.521	0.0000
2026/01/08	R038	06/08/2026	11.77 Call	Bond Future	19753.1300	19.7531	18708.7600	18.7088	5.287	0.0000
2026/01/08	R038	06/08/2026	11.77 Put	Bond Future	32.5100	0.0325	43.9600	0.0440	35.220	0.0000
2026/01/08	R038	05/11/2026		Bond Future	8.9652	114.6595	9.1057	113.5854	1.568	0.0000
2026/01/08	R038	05/11/2026	10.72 Call	Bond Future	12804.0400	12.8040	11820.6200	11.8206	7.681	0.0000
2026/01/08	R038	05/11/2026	10.72 Put	Bond Future	350.4300	0.3504	441.1200	0.4411	25.880	0.0000
2026/01/08	R038	04/02/2027		Bond Future	9.0388	116.6451	9.1848	115.5527	1.615	0.0000
2026/01/08	R038	04/02/2027	9.60 Call	Bond Future	6007.1600	6.0072	5271.6300	5.2716	12.244	0.0000
2026/01/08	R038	04/02/2027	9.60 Put	Bond Future	1887.4700	1.8875	2244.3200	2.2443	18.906	0.0000
2026/01/08	R053	05/02/2026		Bond Future	9.0353	130.2788	9.1407	128.9965	1.167	0.0000
2026/01/08	R053	05/02/2026	11.49 Call	Bond Future	24945.0700	24.9451	23662.7400	23.6627	5.141	0.0000
2026/01/08	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/08	R053	07/05/2026		Bond Future	9.0821	126.7397	9.1905	125.4346	1.194	0.0000
2026/01/08	R053	07/05/2026	11.69 Call	Bond Future	25978.6100	25.9786	24678.9700	24.6790	5.003	0.0000
2026/01/08	R053	07/05/2026	11.69 Put	Bond Future	14.0800	0.0141	19.5500	0.0196	38.849	0.0000
2026/01/08	R053	06/08/2026		Bond Future	9.1289	129.0367	9.2405	127.7081	1.223	0.0000
2026/01/08	R053	06/08/2026	12.28 Call	Bond Future	29961.1800	29.9612	28642.8800	28.6429	4.400	0.0000
2026/01/08	R053	06/08/2026	12.28 Put	Bond Future	35.7500	0.0358	46.0500	0.0461	28.811	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	
2026/01/08	R053	05/11/2026		Bond Future	9.1796	125.4321	9.2944	124.0805	1.251	0.0000	0.0000
2026/01/08	R053	05/11/2026	11.21 Call	Bond Future	21222.8100	21.2228	19974.9100	19.9749	5.880	0.0000	0.0000
2026/01/08	R053	05/11/2026	11.21 Put	Bond Future	566.4300	0.5664	670.1000	0.6701	18.302	0.0000	0.0000
2026/01/08	R053	04/02/2027		Bond Future	9.2368	127.6043	9.3550	126.2296	1.281	0.0000	0.0000
2026/01/08	R053	04/02/2027	9.99 Call	Bond Future	10570.7400	10.5707	9558.4300	9.5584	9.577	0.0000	0.0000
2026/01/08	R053	04/02/2027	9.99 Put	Bond Future	2239.6600	2.2397	2602.0200	2.6020	16.179	0.0000	0.0000
2026/01/08	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/08	R186	05/02/2026	8.43 Call	Bond Future	44.4200	0.0444	43.6500	0.0437	1.733	0.0000	0.0000
2026/01/08	R186	05/02/2026	8.43 Put	Bond Future	44.4200	0.0444	43.6500	0.0437	1.733	0.0000	0.0000
2026/01/08	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/08	R186	07/05/2026	8.69 Call	Bond Future	90.4200	0.0904	90.0400	0.0900	0.420	0.0000	0.0000
2026/01/08	R186	07/05/2026	8.69 Put	Bond Future	90.4200	0.0904	90.0400	0.0900	0.420	0.0000	0.0000
2026/01/08	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/08	R186	06/08/2026	8.57 Call	Bond Future	81.7700	0.0818	81.5700	0.0816	0.245	0.0000	0.0000
2026/01/08	R186	06/08/2026	8.57 Put	Bond Future	81.7700	0.0818	81.5700	0.0816	0.245	0.0000	0.0000
2026/01/08	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/08	R186	05/11/2026	8.12 Call	Bond Future	48.4500	0.0485	48.3700	0.0484	0.165	0.0000	0.0000
2026/01/08	R186	05/11/2026	8.12 Put	Bond Future	48.4500	0.0485	48.3700	0.0484	0.165	0.0000	0.0000
2026/01/08	R202	05/02/2026		Bond Future	293.5133	293.5133	293.8976	293.8976	0.131	0.0000	0.0000
2026/01/08	R202	05/02/2026	277.82 Call	Bond Future	15693.2800	15.6933	16077.5600	16.0776	2.449	0.0000	0.0000
2026/01/08	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R202	07/05/2026		Bond Future	298.8152	298.8152	299.2066	299.2066	0.131	0.0000	0.0000
2026/01/08	R202	07/05/2026	277.55 Call	Bond Future	21265.1800	21.2652	21656.5700	21.6566	1.841	0.0000	0.0000
2026/01/08	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R202	06/08/2026		Bond Future	298.9051	298.9051	299.3038	299.3038	0.133	0.0000	0.0000
2026/01/08	R202	06/08/2026	278.86 Call	Bond Future	20045.0600	20.0451	20443.7800	20.4438	1.989	0.0000	0.0000
2026/01/08	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R202	05/11/2026		Bond Future	304.1981	304.1981	304.6048	304.6048	0.134	0.0000	0.0000
2026/01/08	R202	05/11/2026	280.46 Call	Bond Future	23738.1400	23.7381	24144.7600	24.1448	1.713	0.0000	0.0000
2026/01/08	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R202	04/02/2027		Bond Future	304.0656	304.0656	304.4799	304.4799	0.136	0.0000	0.0000
2026/01/08	R202	04/02/2027	294.73 Call	Bond Future	9335.6000	9.3356	9749.8600	9.7499	4.437	0.0000	0.0000
2026/01/08	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R209	05/02/2026		Bond Future	8.4443	87.5236	8.5702	86.7641	1.491	0.0000	0.0000
2026/01/08	R209	05/02/2026	10.93 Call	Bond Future	13511.8000	13.5118	12752.3000	12.7523	5.621	0.0000	0.0000
2026/01/08	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R209	07/05/2026		Bond Future	8.4879	85.9323	8.6183	85.1593	1.537	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	
2026/01/08	R209	07/05/2026	11.07 Call	Bond Future	13767.0200	13.7670	12996.3700	12.9964	5.598	0.0000	0.0000
2026/01/08	R209	07/05/2026	11.07 Put	Bond Future	4.5400	0.0045	6.9000	0.0069	51.982	0.0000	0.0000
2026/01/08	R209	06/08/2026		Bond Future	8.5317	87.4898	8.6669	86.7029	1.585	0.0000	0.0000
2026/01/08	R209	06/08/2026	11.39 Call	Bond Future	14843.5100	14.8435	14063.9700	14.0640	5.252	0.0000	0.0000
2026/01/08	R209	06/08/2026	11.39 Put	Bond Future	20.1900	0.0202	27.5700	0.0276	36.553	0.0000	0.0000
2026/01/08	R209	05/11/2026		Bond Future	8.5816	85.8686	8.7218	85.0682	1.634	0.0000	0.0000
2026/01/08	R209	05/11/2026	10.32 Call	Bond Future	9570.8200	9.5708	8842.1000	8.8421	7.614	0.0000	0.0000
2026/01/08	R209	05/11/2026	10.32 Put	Bond Future	289.2600	0.2893	360.9600	0.3610	24.787	0.0000	0.0000
2026/01/08	R209	04/02/2027		Bond Future	8.6410	87.3565	8.7866	86.5424	1.685	0.0000	0.0000
2026/01/08	R209	04/02/2027	9.28 Call	Bond Future	4749.2600	4.7493	4181.1700	4.1812	11.962	0.0000	0.0000
2026/01/08	R209	04/02/2027	9.28 Put	Bond Future	1247.7800	1.2478	1493.7600	1.4938	19.713	0.0000	0.0000
2026/01/08	R210	05/02/2026		Bond Future	258.0412	258.0412	258.0290	258.0290	0.005	0.0000	0.0000
2026/01/08	R210	05/02/2026	253.10 Call	Bond Future	4941.2000	4.9412	4929.0200	4.9290	0.246	0.0000	0.0000
2026/01/08	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R210	07/05/2026		Bond Future	259.2363	259.2363	259.2242	259.2242	0.005	0.0000	0.0000
2026/01/08	R210	07/05/2026	255.40 Call	Bond Future	3836.3400	3.8363	3824.1600	3.8242	0.317	0.0000	0.0000
2026/01/08	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R210	06/08/2026		Bond Future	263.9977	263.9977	263.9856	263.9856	0.005	0.0000	0.0000
2026/01/08	R210	06/08/2026	259.84 Call	Bond Future	4157.6800	4.1577	4145.5900	4.1456	0.291	0.0000	0.0000
2026/01/08	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R210	05/11/2026		Bond Future	265.1545	265.1545	265.1426	265.1426	0.004	0.0000	0.0000
2026/01/08	R210	05/11/2026	253.33 Call	Bond Future	11824.4600	11.8245	11812.6200	11.8126	0.100	0.0000	0.0000
2026/01/08	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R210	04/02/2027		Bond Future	269.8135	269.8135	269.8022	269.8022	0.004	0.0000	0.0000
2026/01/08	R210	04/02/2027	266.03 Call	Bond Future	3783.4500	3.7835	3772.1900	3.7722	0.298	0.0000	0.0000
2026/01/08	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R213	05/02/2026		Bond Future	7.5535	100.8575	7.6245	100.5686	0.940	0.0000	0.0000
2026/01/08	R213	05/02/2026	9.89 Call	Bond Future	8987.3200	8.9873	8698.3700	8.6984	3.215	0.0000	0.0000
2026/01/08	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R213	07/05/2026		Bond Future	7.5724	99.1044	7.6477	98.8104	0.995	0.0000	0.0000
2026/01/08	R213	07/05/2026	9.80 Call	Bond Future	8266.7600	8.2668	7974.4900	7.9745	3.535	0.0000	0.0000
2026/01/08	R213	07/05/2026	9.80 Put	Bond Future	7.1000	0.0071	8.8600	0.0089	24.789	0.0000	0.0000
2026/01/08	R213	06/08/2026		Bond Future	7.5890	100.9007	7.6692	100.6015	1.057	0.0000	0.0000
2026/01/08	R213	06/08/2026	9.69 Call	Bond Future	7535.2700	7.5353	7245.1900	7.2452	3.850	0.0000	0.0000
2026/01/08	R213	06/08/2026	9.69 Put	Bond Future	50.6700	0.0507	59.8200	0.0598	18.058	0.0000	0.0000
2026/01/08	R213	05/11/2026		Bond Future	7.6208	99.1153	7.7063	98.8110	1.122	0.0000	0.0000
2026/01/08	R213	05/11/2026	8.75 Call	Bond Future	4252.2800	4.2523	3995.9000	3.9959	6.029	0.0000	0.0000
2026/01/08	R213	05/11/2026	8.75 Put	Bond Future	326.3500	0.3264	374.2300	0.3742	14.671	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	
2026/01/08	R213	04/02/2027		Bond Future	7.6690	100.8334	7.7607	100.5242	1.195	0.0000	0.0000
2026/01/08	R213	04/02/2027	8.14 Call	Bond Future	2348.7000	2.3487	2142.4600	2.1425	8.781	0.0000	0.0000
2026/01/08	R213	04/02/2027	8.14 Put	Bond Future	772.1800	0.7722	875.1800	0.8752	13.339	0.0000	0.0000
2026/01/08	R214	05/02/2026		Bond Future	9.0780	81.9871	9.1884	81.2315	1.216	0.0000	0.0000
2026/01/08	R214	05/02/2026	11.26 Call	Bond Future	13211.9800	13.2120	12456.3700	12.4564	5.719	0.0000	0.0000
2026/01/08	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	R214	07/05/2026		Bond Future	9.1298	80.1514	9.2435	79.3824	1.246	0.0000	0.0000
2026/01/08	R214	07/05/2026	11.53 Call	Bond Future	14221.2400	14.2212	13457.3200	13.4573	5.372	0.0000	0.0000
2026/01/08	R214	07/05/2026	11.53 Put	Bond Future	13.2800	0.0133	18.4200	0.0184	38.705	0.0000	0.0000
2026/01/08	R214	06/08/2026		Bond Future	9.1826	81.6042	9.2999	80.8213	1.277	0.0000	0.0000
2026/01/08	R214	06/08/2026	11.97 Call	Bond Future	16016.2400	16.0162	15244.0100	15.2440	4.822	0.0000	0.0000
2026/01/08	R214	06/08/2026	11.97 Put	Bond Future	37.8600	0.0379	48.5100	0.0485	28.130	0.0000	0.0000
2026/01/08	R214	05/11/2026		Bond Future	9.2423	79.7348	9.3631	78.9384	1.308	0.0000	0.0000
2026/01/08	R214	05/11/2026	10.97 Call	Bond Future	10753.2000	10.7532	10031.2400	10.0312	6.714	0.0000	0.0000
2026/01/08	R214	05/11/2026	10.97 Put	Bond Future	369.4900	0.3695	443.9100	0.4439	20.141	0.0000	0.0000
2026/01/08	R214	04/02/2027		Bond Future	9.3108	81.1167	9.4355	80.3067	1.340	0.0000	0.0000
2026/01/08	R214	04/02/2027	9.90 Call	Bond Future	5278.7900	5.2788	4720.3700	4.7204	10.579	0.0000	0.0000
2026/01/08	R214	04/02/2027	9.90 Put	Bond Future	1553.6000	1.5536	1805.1600	1.8052	16.192	0.0000	0.0000
2026/01/08	R248	05/02/2026	8.90 Put	Bond Future	2983.9200	2.9839	3825.1800	3.8252	28.193	0.0000	0.0000
2026/01/08	R248	05/02/2026	8.90 Call	Bond Future	88.1900	0.0882	29.5000	0.0295	66.549	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.40 Put	Bond Future	380.7800	0.3808	643.0400	0.6430	68.874	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.40 Call	Bond Future	2049.7900	2.0498	1412.1000	1.4121	31.110	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.90 Call	Bond Future	5928.4600	5.9285	5052.0900	5.0521	14.782	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.90 Put	Bond Future	24.9700	0.0250	48.5500	0.0486	94.433	0.0000	0.0000
2026/01/08	R248	05/02/2026		Bond Future	9.2128	99.5973	9.3131	98.6974	1.089	0.0000	0.0000
2026/01/08	R248	05/02/2026	11.46 Call	Bond Future	17289.7800	17.2898	16389.8400	16.3898	5.205	0.0000	0.0000
2026/01/08	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.50 Put	Bond Future	226.0300	0.2260	398.0800	0.3981	76.118	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.50 Call	Bond Future	2767.4100	2.7674	2039.5100	2.0395	26.303	0.0000	0.0000
2026/01/08	R248	05/02/2026	10.00 Put	Bond Future	14.3000	0.0143	28.1000	0.0281	96.503	0.0000	0.0000
2026/01/08	R248	05/02/2026	10.00 Call	Bond Future	6727.6100	6.7276	5841.4600	5.8415	13.172	0.0000	0.0000
2026/01/08	R248	05/02/2026	10.48 Call	Bond Future	10440.2100	10.4402	9541.2600	9.5413	8.610	0.0000	0.0000
2026/01/08	R248	05/02/2026	10.48 Put	Bond Future	1.0100	0.0010	2.0100	0.0020	99.010	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.65 Put	Bond Future	100.4100	0.1004	185.6700	0.1857	84.912	0.0000	0.0000
2026/01/08	R248	05/02/2026	9.65 Call	Bond Future	3926.1000	3.9261	3111.4100	3.1114	20.751	0.0000	0.0000
2026/01/08	R248	07/05/2026		Bond Future	9.2640	96.9342	9.3672	96.0183	1.114	0.0000	0.0000
2026/01/08	R248	07/05/2026	11.72 Call	Bond Future	18471.4500	18.4715	17561.5200	17.5615	4.926	0.0000	0.0000
2026/01/08	R248	07/05/2026	11.72 Put	Bond Future	17.5300	0.0175	23.5100	0.0235	34.113	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	
2026/01/08	R248	06/08/2026		Bond Future	9.3161	98.6913	9.4224	97.7587	1.141	0.0000	0.0000
2026/01/08	R248	06/08/2026	12.37 Call	Bond Future	21876.0300	21.8760	20952.3600	20.9524	4.222	0.0000	0.0000
2026/01/08	R248	06/08/2026	12.37 Put	Bond Future	33.9900	0.0340	42.8400	0.0428	26.037	0.0000	0.0000
2026/01/08	R248	05/11/2026		Bond Future	9.3742	95.9796	9.4836	95.0311	1.167	0.0000	0.0000
2026/01/08	R248	05/11/2026	11.31 Call	Bond Future	15210.9900	15.2110	14341.0300	14.3410	5.719	0.0000	0.0000
2026/01/08	R248	05/11/2026	11.31 Put	Bond Future	456.1200	0.4561	534.7000	0.5347	17.228	0.0000	0.0000
2026/01/08	R248	04/02/2027		Bond Future	9.4403	97.6426	9.5531	96.6779	1.195	0.0000	0.0000
2026/01/08	R248	04/02/2027	10.11 Call	Bond Future	7490.7600	7.4908	6806.8800	6.8069	9.130	0.0000	0.0000
2026/01/08	R248	04/02/2027	10.11 Put	Bond Future	1988.3500	1.9884	2269.2400	2.2692	14.127	0.0000	0.0000
2026/01/08	R2R9	05/02/2026		Bond Future	8.9489	110.6581	9.0645	109.7372	1.292	0.0000	0.0000
2026/01/08	R2R9	05/02/2026	102.99 Call	Bond Future	97667.6000	97.6676	96746.6200	96.7466	0.943	0.0000	0.0000
2026/01/08	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R2R9	07/05/2026		Bond Future	9.0073	107.6516	9.1270	106.7143	1.329	0.0000	0.0000
2026/01/08	R2R9	07/05/2026	99.91 Call	Bond Future	96801.8600	96.8019	95864.5500	95.8646	0.968	0.0000	0.0000
2026/01/08	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R2R9	06/08/2026		Bond Future	9.0665	109.6026	9.1905	108.6485	1.367	0.0000	0.0000
2026/01/08	R2R9	06/08/2026	101.74 Call	Bond Future	96483.0600	96.4831	95528.9500	95.5290	0.989	0.0000	0.0000
2026/01/08	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R2R9	05/11/2026		Bond Future	9.1316	106.5405	9.2600	105.5699	1.406	0.0000	0.0000
2026/01/08	R2R9	05/11/2026	98.56 Call	Bond Future	95570.4100	95.5704	94599.8400	94.5998	1.016	0.0000	0.0000
2026/01/08	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R2R9	04/02/2027		Bond Future	9.2064	108.3855	9.3395	107.3984	1.446	0.0000	0.0000
2026/01/08	R2R9	04/02/2027	9.89 Call	Bond Future	6252.8000	6.2528	5535.4200	5.5354	11.473	0.0000	0.0000
2026/01/08	R2R9	04/02/2027	9.89 Put	Bond Future	1319.8200	1.3198	1589.5300	1.5895	20.435	0.0000	0.0000
2026/01/08	R4R2	05/02/2026		Bond Future	9.1594	111.7345	9.2546	110.8967	1.040	0.0000	0.0000
2026/01/08	R4R2	05/02/2026	103.43 Call	Bond Future	98459.2100	98.4592	97621.4600	97.6215	0.851	0.0000	0.0000
2026/01/08	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R4R2	07/05/2026		Bond Future	9.2191	108.6210	9.3175	107.7685	1.068	0.0000	0.0000
2026/01/08	R4R2	07/05/2026	100.23 Call	Bond Future	97531.9000	97.5319	96679.3600	96.6794	0.874	0.0000	0.0000
2026/01/08	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R4R2	06/08/2026		Bond Future	9.2795	110.5896	9.3812	109.7218	1.096	0.0000	0.0000
2026/01/08	R4R2	06/08/2026	102.06 Call	Bond Future	97172.3600	97.1724	96304.4900	96.3045	0.893	0.0000	0.0000
2026/01/08	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R4R2	05/11/2026		Bond Future	9.3451	107.4188	9.4502	106.5359	1.125	0.0000	0.0000
2026/01/08	R4R2	05/11/2026	98.76 Call	Bond Future	96196.2200	96.1962	95313.3500	95.3134	0.918	0.0000	0.0000
2026/01/08	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	R4R2	04/02/2027		Bond Future	9.4195	109.2789	9.5282	108.3810	1.154	0.0000	0.0000
2026/01/08	R4R2	04/02/2027	10.13 Call	Bond Future	7093.1100	7.0931	6429.4500	6.4295	9.356	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
2026/01/08	R4R2	04/02/2027	10.13 Put	Bond Future	1422.5900	1.4226	1656.8000	1.6568	16.464	0.0000	0.0000
2026/01/08	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/08	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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