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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/01/2026 TO 09/01/2026

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
2026/01/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	2029	05/02/2026		Bond Future	144.8078	144.8078	144.7763	0.022	0.0000	0.0000
2026/01/09	2029	05/02/2026	140.11 Call	Bond Future	4697.7800	4.6978	4666.3200	0.670	0.0000	0.0000
2026/01/09	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2029	07/05/2026		Bond Future	145.9686	145.9686	145.9279	0.028	0.0000	0.0000
2026/01/09	2029	07/05/2026	141.82 Call	Bond Future	4148.5700	4.1486	4107.8900	0.981	0.0000	0.0000
2026/01/09	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/09	2029	06/08/2026			Bond Future	148.6498	148.6498	148.5922	148.5922	0.039	0.0000	0.0000
2026/01/09	2029	06/08/2026	144.10 Call		Bond Future	4549.7600	4.5498	4492.1700	4.4922	1.266	0.0000	0.0000
2026/01/09	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2029	05/11/2026			Bond Future	149.8057	149.8057	149.7268	149.7268	0.053	0.0000	0.0000
2026/01/09	2029	05/11/2026	147.56 Call		Bond Future	2245.6500	2.2457	2166.7900	2.1668	3.512	0.0000	0.0000
2026/01/09	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2029	04/02/2027			Bond Future	152.4388	152.4388	152.3548	152.3548	0.055	0.0000	0.0000
2026/01/09	2029	04/02/2027	149.72 Call		Bond Future	2718.7800	2.7188	2634.7600	2.6348	3.090	0.0000	0.0000
2026/01/09	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2030	05/02/2026			Bond Future	7.4102	102.2153	7.3593	102.3897	0.686	0.0000	0.0000
2026/01/09	2030	05/02/2026	9.49 Call		Bond Future	6836.4500	6.8365	7010.8700	7.0109	2.551	0.0000	0.0000
2026/01/09	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2030	07/05/2026			Bond Future	7.4304	104.0365	7.3775	104.2079	0.712	0.0000	0.0000
2026/01/09	2030	07/05/2026	9.39 Call		Bond Future	6118.6600	6.1187	6288.1800	6.2882	2.771	0.0000	0.0000
2026/01/09	2030	07/05/2026	9.39 Put		Bond Future	9.6600	0.0097	7.7600	0.0078	19.669	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.21 Put		Bond Future	1018.8200	1.0188	903.0600	0.9031	11.362	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.21 Call		Bond Future	302.1300	0.3021	357.7900	0.3578	18.423	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.71 Put		Bond Future	347.9700	0.3480	296.3300	0.2963	14.840	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.71 Call		Bond Future	1248.2600	1.2483	1368.0400	1.3680	9.596	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.92 Call		Bond Future	1789.9200	1.7899	1926.6200	1.9266	7.637	0.0000	0.0000
2026/01/09	2030	07/05/2026	7.92 Put		Bond Future	219.8300	0.2198	185.1100	0.1851	15.794	0.0000	0.0000
2026/01/09	2030	06/08/2026	7.21 Put		Bond Future	1200.7500	1.2008	1096.9800	1.0970	8.642	0.0000	0.0000
2026/01/09	2030	06/08/2026	7.21 Call		Bond Future	471.1000	0.4711	530.3000	0.5303	12.566	0.0000	0.0000
2026/01/09	2030	06/08/2026	7.71 Put		Bond Future	580.9500	0.5810	522.0300	0.5220	10.142	0.0000	0.0000
2026/01/09	2030	06/08/2026	7.71 Call		Bond Future	1369.7800	1.3698	1473.8300	1.4738	7.596	0.0000	0.0000
2026/01/09	2030	06/08/2026	8.06 Call		Bond Future	2188.1200	2.1881	2313.0200	2.3130	5.708	0.0000	0.0000
2026/01/09	2030	06/08/2026	8.06 Put		Bond Future	352.8300	0.3528	314.7600	0.3148	10.790	0.0000	0.0000
2026/01/09	2030	06/08/2026			Bond Future	7.4491	101.9130	7.3955	102.0759	0.719	0.0000	0.0000
2026/01/09	2030	06/08/2026	9.22 Call		Bond Future	5278.3800	5.2784	5432.8900	5.4329	2.927	0.0000	0.0000
2026/01/09	2030	06/08/2026	9.22 Put		Bond Future	69.1200	0.0691	60.6600	0.0607	12.240	0.0000	0.0000
2026/01/09	2030	05/11/2026			Bond Future	7.4698	103.6934	7.4165	103.8453	0.713	0.0000	0.0000
2026/01/09	2030	05/11/2026	8.39 Call		Bond Future	2883.3100	2.8833	3006.7100	3.0067	4.280	0.0000	0.0000
2026/01/09	2030	05/11/2026	8.39 Put		Bond Future	305.2700	0.3053	276.8500	0.2769	9.310	0.0000	0.0000
2026/01/09	2030	04/02/2027			Bond Future	7.5085	101.4844	7.4511	101.6364	0.765	0.0000	0.0000
2026/01/09	2030	04/02/2027	7.82 Call		Bond Future	1556.9600	1.5570	1651.7700	1.6518	6.089	0.0000	0.0000
2026/01/09	2030	04/02/2027	7.82 Put		Bond Future	737.5300	0.7375	680.3600	0.6804	7.752	0.0000	0.0000
2026/01/09	2031	05/02/2026			Bond Future	112.7560	112.7560	112.7230	112.7230	0.029	0.0000	0.0000
2026/01/09	2031	05/02/2026	111.76 Call		Bond Future	1009.7300	1.0097	977.3100	0.9773	3.211	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	
2026/01/09	2031	05/02/2026	111.76 Put	Bond Future	13.7100	0.0137	14.2700	0.0143	4.085	0.0000	0.0000
2026/01/09	2031	07/05/2026		Bond Future	114.7929	114.7929	114.7526	114.7526	0.035	0.0000	0.0000
2026/01/09	2031	07/05/2026	113.84 Call	Bond Future	1097.0400	1.0970	1063.9200	1.0639	3.019	0.0000	0.0000
2026/01/09	2031	07/05/2026	113.84 Put	Bond Future	144.1600	0.1442	151.3700	0.1514	5.001	0.0000	0.0000
2026/01/09	2031	06/08/2026		Bond Future	114.4865	114.4865	114.4326	114.4326	0.047	0.0000	0.0000
2026/01/09	2031	06/08/2026	113.81 Call	Bond Future	1017.6600	1.0177	980.4700	0.9805	3.654	0.0000	0.0000
2026/01/09	2031	06/08/2026	113.81 Put	Bond Future	341.1700	0.3412	357.9200	0.3579	4.910	0.0000	0.0000
2026/01/09	2031	05/11/2026		Bond Future	116.5136	116.5136	116.4431	116.4431	0.061	0.0000	0.0000
2026/01/09	2031	05/11/2026	111.49 Call	Bond Future	5024.6300	5.0246	4954.2400	4.9542	1.401	0.0000	0.0000
2026/01/09	2031	05/11/2026	111.49 Put	Bond Future	1.0400	0.0010	1.1700	0.0012	12.500	0.0000	0.0000
2026/01/09	2031	04/02/2027		Bond Future	116.1131	116.1131	116.0381	116.0381	0.065	0.0000	0.0000
2026/01/09	2031	04/02/2027	116.18 Call	Bond Future	749.7300	0.7497	712.5200	0.7125	4.963	0.0000	0.0000
2026/01/09	2031	04/02/2027	116.18 Put	Bond Future	816.5900	0.8166	854.4700	0.8545	4.639	0.0000	0.0000
2026/01/09	2032	05/02/2026		Bond Future	7.8258	105.0345	7.8054	105.1337	0.261	0.0000	0.0000
2026/01/09	2032	05/02/2026	10.16 Call	Bond Future	10604.1000	10.6041	10703.2900	10.7033	0.935	0.0000	0.0000
2026/01/09	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2032	07/05/2026		Bond Future	7.8590	102.7470	7.8389	102.8418	0.257	0.0000	0.0000
2026/01/09	2032	07/05/2026	10.14 Call	Bond Future	10050.6500	10.0507	10144.7500	10.1448	0.936	0.0000	0.0000
2026/01/09	2032	07/05/2026	10.14 Put	Bond Future	7.1500	0.0072	6.4100	0.0064	10.350	0.0000	0.0000
2026/01/09	2032	06/08/2026		Bond Future	7.8917	104.6094	7.8729	104.6944	0.238	0.0000	0.0000
2026/01/09	2032	06/08/2026	10.12 Call	Bond Future	9541.3700	9.5414	9623.6100	9.6236	0.862	0.0000	0.0000
2026/01/09	2032	06/08/2026	10.12 Put	Bond Future	49.4200	0.0494	46.6400	0.0466	5.625	0.0000	0.0000
2026/01/09	2032	05/11/2026		Bond Future	7.9339	102.2795	7.9173	102.3519	0.210	0.0000	0.0000
2026/01/09	2032	05/11/2026	9.16 Call	Bond Future	5535.1800	5.5352	5595.8000	5.5958	1.095	0.0000	0.0000
2026/01/09	2032	05/11/2026	9.16 Put	Bond Future	366.2800	0.3663	354.4200	0.3544	3.238	0.0000	0.0000
2026/01/09	2032	04/02/2027		Bond Future	7.9905	104.0516	7.9735	104.1229	0.214	0.0000	0.0000
2026/01/09	2032	04/02/2027	8.48 Call	Bond Future	2976.8700	2.9769	3023.6300	3.0236	1.571	0.0000	0.0000
2026/01/09	2032	04/02/2027	8.48 Put	Bond Future	957.8700	0.9579	933.3100	0.9333	2.564	0.0000	0.0000
2026/01/09	2033	05/02/2026		Bond Future	142.4705	142.4705	142.3693	142.3693	0.071	0.0000	0.0000
2026/01/09	2033	05/02/2026	132.88 Call	Bond Future	9590.5100	9.5905	9489.2700	9.4893	1.056	0.0000	0.0000
2026/01/09	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2033	07/05/2026		Bond Future	143.4868	143.4868	143.3754	143.3754	0.078	0.0000	0.0000
2026/01/09	2033	07/05/2026	135.16 Call	Bond Future	8326.8000	8.3268	8215.3600	8.2154	1.338	0.0000	0.0000
2026/01/09	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2033	06/08/2026		Bond Future	146.1224	146.1224	145.9930	145.9930	0.089	0.0000	0.0000
2026/01/09	2033	06/08/2026	134.25 Call	Bond Future	11872.3800	11.8724	11743.0300	11.7430	1.090	0.0000	0.0000
2026/01/09	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2033	05/11/2026		Bond Future	147.1306	147.1306	146.9791	146.9791	0.103	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
2026/01/09	2033	05/11/2026	137.26 Call	Bond Future	9870.6200	9.8706	9719.0800	9.7191	1.535	0.0000	0.0000
2026/01/09	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2033	04/02/2027		Bond Future	149.7168	149.7168	149.5590	149.5590	0.105	0.0000	0.0000
2026/01/09	2033	04/02/2027	142.71 Call	Bond Future	7006.8200	7.0068	6848.9500	6.8490	2.253	0.0000	0.0000
2026/01/09	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.40 Call	Bond Future	15941.4500	15.9415	16256.9100	16.2569	1.979	0.0000	0.0000
2026/01/09	2037	05/02/2026	12.73 Call	Bond Future	22690.0200	22.6900	23005.4800	23.0055	1.390	0.0000	0.0000
2026/01/09	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.86 Call	Bond Future	18367.7900	18.3678	18683.2500	18.6833	1.717	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.36 Call	Bond Future	15725.6300	15.7256	16041.0900	16.0411	2.006	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.65 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.65 Call	Bond Future	11760.7600	11.7608	12076.2100	12.0762	2.682	0.0000	0.0000
2026/01/09	2037	05/02/2026	12.27 Call	Bond Future	20446.8900	20.4469	20762.3500	20.7624	1.543	0.0000	0.0000
2026/01/09	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.90 Call	Bond Future	13186.3000	13.1863	13501.7600	13.5018	2.392	0.0000	0.0000
2026/01/09	2037	05/02/2026		Bond Future	8.7822	98.2681	8.7363	98.5836	0.522	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.20 Call	Bond Future	14854.4500	14.8545	15169.9100	15.1699	2.124	0.0000	0.0000
2026/01/09	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2037	05/02/2026	9.65 Call	Bond Future	5724.9900	5.7250	6037.6700	6.0377	5.462	0.0000	0.0000
2026/01/09	2037	05/02/2026	9.65 Put	Bond Future	6.5300	0.0065	3.7500	0.0038	42.573	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.10 Call	Bond Future	8507.1400	8.5071	8822.3800	8.8224	3.706	0.0000	0.0000
2026/01/09	2037	05/02/2026	10.10 Put	Bond Future	0.4400	0.0004	0.2200	0.0002	50.000	0.0000	0.0000
2026/01/09	2037	07/05/2026	9.00 Put	Bond Future	1023.3900	1.0234	902.3500	0.9024	11.827	0.0000	0.0000
2026/01/09	2037	07/05/2026	9.00 Call	Bond Future	2087.5200	2.0875	2281.7100	2.2817	9.302	0.0000	0.0000
2026/01/09	2037	07/05/2026	9.49 Put	Bond Future	378.4900	0.3785	326.8100	0.3268	13.654	0.0000	0.0000
2026/01/09	2037	07/05/2026	9.49 Call	Bond Future	4621.4900	4.6215	4885.0400	4.8850	5.703	0.0000	0.0000
2026/01/09	2037	07/05/2026	10.06 Call	Bond Future	7892.7500	7.8928	8189.0400	8.1890	3.754	0.0000	0.0000
2026/01/09	2037	07/05/2026	10.06 Put	Bond Future	126.7500	0.1268	107.8100	0.1078	14.943	0.0000	0.0000
2026/01/09	2037	07/05/2026		Bond Future	8.8408	100.0189	8.7941	100.3342	0.528	0.0000	0.0000
2026/01/09	2037	07/05/2026	11.32 Call	Bond Future	14945.8500	14.9459	15259.4900	15.2595	2.099	0.0000	0.0000
2026/01/09	2037	07/05/2026	11.32 Put	Bond Future	8.8000	0.0088	7.2100	0.0072	18.068	0.0000	0.0000
2026/01/09	2037	07/05/2026	12.40 Call	Bond Future	20471.4600	20.4715	20786.6500	20.7867	1.540	0.0000	0.0000
2026/01/09	2037	07/05/2026	12.40 Put	Bond Future	0.1700	0.0002	0.1300	0.0001	23.529	0.0000	0.0000
2026/01/09	2037	07/05/2026	10.95 Put	Bond Future	25.8000	0.0258	21.6000	0.0216	16.279	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
2026/01/09	2037	07/05/2026	10.95 Call	Bond Future	12940.8100	12.9408	13251.8400	2.403	0.0000	0.0000
2026/01/09	2037	06/08/2026	11.30 Call	Bond Future	14314.5500	14.3146	14616.2100	2.107	0.0000	0.0000
2026/01/09	2037	06/08/2026	11.30 Put	Bond Future	75.0400	0.0750	66.8400	0.0668	10.928	0.0000
2026/01/09	2037	06/08/2026	10.70 Call	Bond Future	11149.6100	11.1496	11440.3300	2.607	0.0000	0.0000
2026/01/09	2037	06/08/2026	10.70 Put	Bond Future	192.8000	0.1928	173.6600	0.1737	9.927	0.0000
2026/01/09	2037	06/08/2026	10.02 Put	Bond Future	446.6600	0.4467	404.7300	0.4047	9.387	0.0000
2026/01/09	2037	06/08/2026	10.02 Call	Bond Future	7465.8800	7.4659	7733.8100	3.589	0.0000	0.0000
2026/01/09	2037	06/08/2026		Bond Future	8.9018	97.5720	8.8549	97.8818	0.526	0.0000
2026/01/09	2037	06/08/2026	11.71 Call	Bond Future	16415.7600	16.4158	16721.8800	1.865	0.0000	0.0000
2026/01/09	2037	06/08/2026	11.71 Put	Bond Future	30.7400	0.0307	27.0000	0.0270	12.167	0.0000
2026/01/09	2037	05/11/2026		Bond Future	8.9628	99.2764	8.9163	99.5782	0.519	0.0000
2026/01/09	2037	05/11/2026	10.62 Call	Bond Future	10407.3000	10.4073	10676.9600	2.591	0.0000	0.0000
2026/01/09	2037	05/11/2026	10.62 Put	Bond Future	428.5000	0.4285	396.3300	0.3963	7.508	0.0000
2026/01/09	2037	05/11/2026	10.83 Call	Bond Future	11494.7500	11.4948	11769.9100	2.394	0.0000	0.0000
2026/01/09	2037	05/11/2026	10.83 Put	Bond Future	351.6500	0.3517	324.9800	0.3250	7.584	0.0000
2026/01/09	2037	05/11/2026	10.23 Call	Bond Future	8389.6000	8.3896	8645.3600	3.049	0.0000	0.0000
2026/01/09	2037	05/11/2026	10.23 Put	Bond Future	630.3900	0.6304	584.3200	0.5843	7.308	0.0000
2026/01/09	2037	05/11/2026	9.46 Put	Bond Future	1396.6800	1.3967	1302.2400	1.3022	6.762	0.0000
2026/01/09	2037	05/11/2026	9.46 Call	Bond Future	4544.6900	4.5447	4752.0800	4.7521	4.563	0.0000
2026/01/09	2037	04/02/2027		Bond Future	9.0347	96.7400	8.9867	97.0448	0.531	0.0000
2026/01/09	2037	04/02/2027	9.51 Call	Bond Future	4748.6200	4.7486	4949.8800	4.9499	4.238	0.0000
2026/01/09	2037	04/02/2027	9.51 Put	Bond Future	1798.7400	1.7987	1695.2300	1.6952	5.755	0.0000
2026/01/09	2038	05/02/2026		Bond Future	157.1660	157.1660	156.0359	156.0359	0.719	0.0000
2026/01/09	2038	05/02/2026	143.20 Call	Bond Future	13965.9600	13.9660	12835.9000	12.8359	8.092	0.0000
2026/01/09	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2038	07/05/2026		Bond Future	160.0051	160.0051	158.8453	158.8453	0.725	0.0000
2026/01/09	2038	07/05/2026	144.53 Call	Bond Future	15475.0600	15.4751	14315.3300	14.3153	7.494	0.0000
2026/01/09	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2038	06/08/2026		Bond Future	160.7516	160.7516	159.5528	159.5528	0.746	0.0000
2026/01/09	2038	06/08/2026	144.72 Call	Bond Future	16031.5500	16.0316	14832.7800	14.8328	7.478	0.0000
2026/01/09	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2038	05/11/2026		Bond Future	163.5984	163.5984	162.3568	162.3568	0.759	0.0000
2026/01/09	2038	05/11/2026	146.31 Call	Bond Future	17288.4000	17.2884	16046.7500	16.0468	7.182	0.0000
2026/01/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2038	04/02/2027		Bond Future	164.2517	164.2517	162.9837	162.9837	0.772	0.0000
2026/01/09	2038	04/02/2027	153.83 Call	Bond Future	10421.7300	10.4217	9153.6500	9.1537	12.168	0.0000
2026/01/09	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2040	05/02/2026	10.35 Put	Bond Future	0.8100	0.0008	0.4600	0.0005	43.210	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	
2026/01/09	2040	05/02/2026	10.35 Call	Bond Future	8698.9300	8.6989	8976.2600	8.9763	3.188	0.0000	0.0000
2026/01/09	2040	05/02/2026	10.75 Call	Bond Future	11349.5300	11.3495	11627.1700	11.6272	2.446	0.0000	0.0000
2026/01/09	2040	05/02/2026	10.75 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.15 Call	Bond Future	13888.1500	13.8882	14165.8200	14.1658	1.999	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.15 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	2040	05/02/2026	13.23 Call	Bond Future	25475.2700	25.4753	25752.9500	25.7530	1.090	0.0000	0.0000
2026/01/09	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.82 Call	Bond Future	17903.0600	17.9031	18180.7400	18.1807	1.551	0.0000	0.0000
2026/01/09	2040	05/02/2026		Bond Future	9.1489	99.0820	9.1131	99.3597	0.392	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.49 Call	Bond Future	15961.5800	15.9616	16239.2600	16.2393	1.740	0.0000	0.0000
2026/01/09	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2040	05/02/2026	10.24 Call	Bond Future	7950.0600	7.9501	8227.0700	8.2271	3.484	0.0000	0.0000
2026/01/09	2040	05/02/2026	10.24 Put	Bond Future	1.5800	0.0016	0.9100	0.0009	42.405	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.80 Put	Bond Future	21.1700	0.0212	13.8300	0.0138	34.672	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.80 Call	Bond Future	4879.0000	4.8790	5149.3400	5.1493	5.541	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.05 Put	Bond Future	1198.3600	1.1984	1011.0700	1.0111	15.629	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.05 Call	Bond Future	428.9500	0.4290	519.3400	0.5193	21.072	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.20 Put	Bond Future	609.4500	0.6095	487.5900	0.4876	19.995	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.20 Call	Bond Future	1003.3200	1.0033	1159.1400	1.1591	15.530	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.40 Call	Bond Future	2129.3000	2.1293	2352.1700	2.3522	10.467	0.0000	0.0000
2026/01/09	2040	05/02/2026	9.40 Put	Bond Future	214.3100	0.2143	159.5000	0.1595	25.575	0.0000	0.0000
2026/01/09	2040	07/05/2026		Bond Future	9.2128	100.8474	9.1765	101.1240	0.394	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.67 Call	Bond Future	16434.1100	16.4341	16708.9200	16.7089	1.672	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.67 Put	Bond Future	12.8600	0.0129	10.9900	0.0110	14.541	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.22 Call	Bond Future	19545.8000	19.5458	19822.1200	19.8221	1.414	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.22 Put	Bond Future	2.1400	0.0021	1.7800	0.0018	16.822	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.72 Call	Bond Future	16723.6500	16.7237	16998.7000	16.9987	1.645	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.72 Put	Bond Future	11.0200	0.0110	9.3900	0.0094	14.791	0.0000	0.0000
2026/01/09	2040	07/05/2026	10.70 Put	Bond Future	106.9900	0.1070	94.1900	0.0942	11.964	0.0000	0.0000
2026/01/09	2040	07/05/2026	10.70 Call	Bond Future	10558.8200	10.5588	10822.7000	10.8227	2.499	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.53 Call	Bond Future	21226.6900	21.2267	21503.2400	21.5032	1.303	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.53 Put	Bond Future	0.7100	0.0007	0.5800	0.0006	18.310	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.03 Call	Bond Future	18489.4000	18.4894	18765.4100	18.7654	1.493	0.0000	0.0000
2026/01/09	2040	07/05/2026	12.03 Put	Bond Future	4.0800	0.0041	3.4100	0.0034	16.422	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.12 Put	Bond Future	53.5100	0.0535	46.8200	0.0468	12.502	0.0000	0.0000
2026/01/09	2040	07/05/2026	11.12 Call	Bond Future	13165.8300	13.1658	13435.8200	13.4358	2.051	0.0000	0.0000
2026/01/09	2040	06/08/2026		Bond Future	9.2793	98.1648	9.2432	98.4353	0.389	0.0000	0.0000
2026/01/09	2040	06/08/2026	12.19 Call	Bond Future	18763.6600	18.7637	19031.0000	19.0310	1.425	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
2026/01/09	2040	06/08/2026	12.19 Put	Bond Future	32.7500	0.0328	29.5400	0.0295	9.802	0.0000	0.0000
2026/01/09	2040	05/11/2026		Bond Future	9.3452	99.8794	9.3097	100.1412	0.380	0.0000	0.0000
2026/01/09	2040	05/11/2026	11.06 Call	Bond Future	12010.2100	12.0102	12244.9200	12.2449	1.954	0.0000	0.0000
2026/01/09	2040	05/11/2026	11.06 Put	Bond Future	456.3800	0.4564	429.2700	0.4293	5.940	0.0000	0.0000
2026/01/09	2040	05/11/2026	11.27 Call	Bond Future	13209.0300	13.2090	13448.1900	13.4482	1.811	0.0000	0.0000
2026/01/09	2040	05/11/2026	11.27 Put	Bond Future	377.6700	0.3777	355.0100	0.3550	6.000	0.0000	0.0000
2026/01/09	2040	05/11/2026	10.67 Call	Bond Future	9769.2000	9.7692	9992.6100	9.9926	2.287	0.0000	0.0000
2026/01/09	2040	05/11/2026	10.67 Put	Bond Future	663.2400	0.6632	624.8300	0.6248	5.791	0.0000	0.0000
2026/01/09	2040	05/11/2026	9.91 Put	Bond Future	1434.5100	1.4345	1357.2000	1.3572	5.389	0.0000	0.0000
2026/01/09	2040	05/11/2026	9.91 Call	Bond Future	5473.1000	5.4731	5657.6100	5.6576	3.371	0.0000	0.0000
2026/01/09	2040	04/02/2027		Bond Future	9.4211	97.1029	9.3847	97.3669	0.386	0.0000	0.0000
2026/01/09	2040	04/02/2027	9.93 Call	Bond Future	5539.2500	5.5393	5715.4200	5.7154	3.180	0.0000	0.0000
2026/01/09	2040	04/02/2027	9.93 Put	Bond Future	1952.7200	1.9527	1864.8800	1.8649	4.498	0.0000	0.0000
2026/01/09	2043	05/02/2026		Bond Future	122.5099	122.5099	122.5017	122.5017	0.007	0.0000	0.0000
2026/01/09	2043	05/02/2026	109.66 Call	Bond Future	12849.9400	12.8499	12841.6900	12.8417	0.064	0.0000	0.0000
2026/01/09	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	2043	07/05/2026		Bond Future	124.7231	124.7231	124.7073	124.7073	0.013	0.0000	0.0000
2026/01/09	2043	07/05/2026	111.70 Call	Bond Future	13023.0566	13.0231	13007.3361	13.0073	0.121	0.0000	0.0000
2026/01/09	2043	07/05/2026	111.70 Put	Bond Future	0.0066	0.0000	0.0061	0.0000	6.412	0.0000	0.0000
2026/01/09	2043	06/08/2026		Bond Future	124.1693	124.1693	124.1392	124.1392	0.024	0.0000	0.0000
2026/01/09	2043	06/08/2026	110.88 Call	Bond Future	13290.0705	13.2901	13259.9364	13.2599	0.227	0.0000	0.0000
2026/01/09	2043	06/08/2026	110.88 Put	Bond Future	0.7605	0.0008	0.7564	0.0008	0.535	0.0000	0.0000
2026/01/09	2043	05/11/2026		Bond Future	126.3677	126.3677	126.3202	126.3202	0.038	0.0000	0.0000
2026/01/09	2043	05/11/2026	112.84 Call	Bond Future	13532.4117	13.5324	13484.9237	13.4849	0.351	0.0000	0.0000
2026/01/09	2043	05/11/2026	112.84 Put	Bond Future	4.6817	0.0047	4.7437	0.0047	1.325	0.0000	0.0000
2026/01/09	2043	04/02/2027		Bond Future	125.7046	125.7046	125.6526	125.6526	0.041	0.0000	0.0000
2026/01/09	2043	04/02/2027	117.63 Call	Bond Future	8290.5551	8.2906	8241.4928	8.2415	0.592	0.0000	0.0000
2026/01/09	2043	04/02/2027	117.63 Put	Bond Future	215.9651	0.2160	218.9428	0.2189	1.379	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.45 Call	Bond Future	15062.7200	15.0627	15275.7200	15.2757	1.414	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.45 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.25 Call	Bond Future	13783.7800	13.7838	13996.7800	13.9968	1.545	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.25 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.50 Call	Bond Future	15377.4400	15.3774	15590.4400	15.5904	1.385	0.0000	0.0000
2026/01/09	2044	05/02/2026	11.50 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	2044	05/02/2026	10.90 Put	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	0.0000	0.0000
2026/01/09	2044	05/02/2026	10.90 Call	Bond Future	11466.1300	11.4661	11679.0800	11.6791	1.857	0.0000	0.0000
2026/01/09	2044	05/02/2026	10.07 Put	Bond Future	16.6200	0.0166	11.6900	0.0117	29.663	0.0000	0.0000
2026/01/09	2044	05/02/2026	10.07 Call	Bond Future	5551.5700	5.5516	5759.6500	5.7597	3.748	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
2026/01/09	2044	05/02/2026		Bond Future	9.3689	94.9052	9.3431	95.1182	0.275	0.0000
2026/01/09	2044	05/02/2026	11.56 Call	Bond Future	15752.5000	15.7525	15965.5100	15.9655	1.352	0.0000
2026/01/09	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2044	05/02/2026	10.00 Put	Bond Future	25.1900	0.0252	18.0600	0.0181	28.305	0.0000
2026/01/09	2044	05/02/2026	10.00 Call	Bond Future	5030.1400	5.0301	5236.0200	5.2360	4.093	0.0000
2026/01/09	2044	07/05/2026	Put	Bond Future	4358.9400	4.3589	4200.9200	4.2009	3.625	0.0000
2026/01/09	2044	07/05/2026	Call	Bond Future	955.0000	0.9550	1008.1700	1.0082	5.568	0.0000
2026/01/09	2044	07/05/2026	10.00 Call	Bond Future	5068.2700	5.0683	5233.4300	5.2334	3.259	0.0000
2026/01/09	2044	07/05/2026	10.00 Put	Bond Future	604.9400	0.6049	558.9100	0.5589	7.609	0.0000
2026/01/09	2044	07/05/2026		Bond Future	9.4322	96.5961	9.4064	96.8073	0.274	0.0000
2026/01/09	2044	07/05/2026	11.80 Call	Bond Future	16665.3500	16.6654	16874.2400	16.8742	1.253	0.0000
2026/01/09	2044	07/05/2026	11.80 Put	Bond Future	21.0400	0.0210	18.7400	0.0187	10.932	0.0000
2026/01/09	2044	06/08/2026		Bond Future	9.4979	93.9617	9.4726	94.1660	0.267	0.0000
2026/01/09	2044	06/08/2026	12.42 Call	Bond Future	19672.0200	19.6720	19873.3800	19.8734	1.024	0.0000
2026/01/09	2044	06/08/2026	12.42 Put	Bond Future	39.8500	0.0399	36.9300	0.0369	7.327	0.0000
2026/01/09	2044	05/11/2026		Bond Future	9.5626	95.6030	9.5381	95.7979	0.256	0.0000
2026/01/09	2044	05/11/2026	11.34 Call	Bond Future	13182.1000	13.1821	13354.5900	13.3546	1.309	0.0000
2026/01/09	2044	05/11/2026	11.34 Put	Bond Future	552.1400	0.5521	529.7400	0.5297	4.057	0.0000
2026/01/09	2044	04/02/2027		Bond Future	9.6362	92.8775	9.6112	93.0736	0.260	0.0000
2026/01/09	2044	04/02/2027	10.18 Call	Bond Future	6146.3600	6.1464	6277.6400	6.2776	2.136	0.0000
2026/01/09	2044	04/02/2027	10.18 Put	Bond Future	2037.7700	2.0378	1972.9800	1.9730	3.179	0.0000
2026/01/09	2046	05/02/2026		Bond Future	140.8812	140.8812	139.2168	139.2168	1.181	0.0000
2026/01/09	2046	05/02/2026	121.65 Call	Bond Future	19231.1900	19.2312	17566.7600	17.5668	8.655	0.0000
2026/01/09	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2046	07/05/2026		Bond Future	141.1397	141.1397	139.4369	139.4369	1.206	0.0000
2026/01/09	2046	07/05/2026	124.95 Call	Bond Future	16189.7000	16.1897	14486.9400	14.4869	10.518	0.0000
2026/01/09	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2046	06/08/2026		Bond Future	143.7320	143.7320	141.9826	141.9826	1.217	0.0000
2026/01/09	2046	06/08/2026	122.38 Call	Bond Future	21352.0300	21.3520	19602.5600	19.6026	8.193	0.0000
2026/01/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2046	05/11/2026		Bond Future	143.9566	143.9566	142.1566	142.1566	1.250	0.0000
2026/01/09	2046	05/11/2026	125.48 Call	Bond Future	18476.5800	18.4766	16676.6300	16.6766	9.742	0.0000
2026/01/09	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2046	04/02/2027		Bond Future	146.4861	146.4861	144.6509	144.6509	1.253	0.0000
2026/01/09	2046	04/02/2027	131.09 Call	Bond Future	15396.0500	15.3961	13560.9300	13.5609	11.919	0.0000
2026/01/09	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2050	05/02/2026		Bond Future	142.0113	142.0113	140.0780	140.0780	1.361	0.0000
2026/01/09	2050	05/02/2026	122.82 Call	Bond Future	19191.2900	19.1913	17258.0200	17.2580	10.074	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
2026/01/09	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/09	2050	07/05/2026		Bond Future	144.5767	144.5767	142.6001	142.6001	1.367	0.0000
2026/01/09	2050	07/05/2026	124.07 Call	Bond Future	20506.6600	20.5067	18530.0600	18.5301	9.639	0.0000
2026/01/09	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2050	06/08/2026		Bond Future	144.7904	144.7904	142.7618	142.7618	1.401	0.0000
2026/01/09	2050	06/08/2026	123.27 Call	Bond Future	21520.4400	21.5204	19491.7900	19.4918	9.427	0.0000
2026/01/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2050	05/11/2026		Bond Future	147.3546	147.3546	145.2707	145.2707	1.414	0.0000
2026/01/09	2050	05/11/2026	123.84 Call	Bond Future	23514.6400	23.5146	21430.6500	21.4307	8.863	0.0000
2026/01/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	2050	04/02/2027		Bond Future	147.4679	147.4679	145.3430	145.3430	1.441	0.0000
2026/01/09	2050	04/02/2027	132.39 Call	Bond Future	15077.8700	15.0779	12953.0000	12.9530	14.093	0.0000
2026/01/09	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/09	AL37	05/02/2026		Index Future	1264.7760	1264.7760	1266.5220	1266.5220	0.138	0.0000
2026/01/09	AL37	07/05/2026		Index Future	1287.3110	1287.3110	1289.0130	1289.0130	0.132	0.0000
2026/01/09	AL37	06/08/2026		Index Future	1310.3990	1310.3990	1311.9890	1311.9890	0.121	0.0000
2026/01/09	AL37	05/11/2026		Index Future	1333.5710	1333.5710	1335.0110	1335.0110	0.108	0.0000
2026/01/09	AL37	04/02/2027		Index Future	1356.7290	1356.7290	1358.1590	1358.1590	0.105	0.0000
2026/01/09	AL7T	05/02/2026		Index Future	1619.9480	1619.9480	1624.3130	1624.3130	0.269	0.0000
2026/01/09	AL7T	07/05/2026		Index Future	1648.8110	1648.8110	1653.1580	1653.1580	0.264	0.0000
2026/01/09	AL7T	06/08/2026		Index Future	1678.3830	1678.3830	1682.6250	1682.6250	0.253	0.0000
2026/01/09	AL7T	05/11/2026		Index Future	1708.0630	1708.0630	1712.1500	1712.1500	0.239	0.0000
2026/01/09	AL7T	04/02/2027		Index Future	1737.7240	1737.7240	1741.8370	1741.8370	0.237	0.0000
2026/01/09	ALBI	05/02/2026		Index Future	1365.7980	1365.7980	1368.7800	1368.7800	0.218	0.0000
2026/01/09	ALBI	07/05/2026		Index Future	1390.1330	1390.1330	1393.0870	1393.0870	0.212	0.0000
2026/01/09	ALBI	06/08/2026		Index Future	1415.0650	1415.0650	1417.9180	1417.9180	0.202	0.0000
2026/01/09	ALBI	05/11/2026		Index Future	1440.0880	1440.0880	1442.7990	1442.7990	0.188	0.0000
2026/01/09	ALBI	04/02/2027		Index Future	1465.0960	1465.0960	1467.8150	1467.8150	0.186	0.0000
2026/01/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/09	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
2026/01/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/09	ES33	05/02/2026		Bond Future	8.8777	95.5613	8.8417	95.7481	0.406	0.0000	0.0000
2026/01/09	ES33	05/02/2026	11.49 Call	Bond Future	12365.8000	12.3658	12552.6000	12.5526	1.511	0.0000	0.0000
2026/01/09	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES33	07/05/2026		Bond Future	8.9475	93.4943	8.9109	93.6789	0.409	0.0000	0.0000
2026/01/09	ES33	07/05/2026	11.69 Call	Bond Future	12613.7300	12.6137	12798.3800	12.7984	1.464	0.0000	0.0000
2026/01/09	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES33	06/08/2026		Bond Future	9.0190	95.2114	8.9828	95.3890	0.401	0.0000	0.0000
2026/01/09	ES33	06/08/2026	12.02 Call	Bond Future	13342.7800	13.3428	13520.3700	13.5204	1.331	0.0000	0.0000
2026/01/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES33	05/11/2026		Bond Future	9.1034	93.1052	9.0681	93.2732	0.387	0.0000	0.0000
2026/01/09	ES33	05/11/2026	10.83 Call	Bond Future	7776.7900	7.7768	7944.8200	7.9448	2.161	0.0000	0.0000
2026/01/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES33	04/02/2027		Bond Future	9.2057	94.7392	9.1692	94.9080	0.397	0.0000	0.0000
2026/01/09	ES33	04/02/2027	9.70 Call	Bond Future	2242.6700	2.2427	2411.4600	2.4115	7.526	0.0000	0.0000
2026/01/09	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES42	05/02/2026		Bond Future	9.5811	93.6914	9.5552	93.8883	0.269	0.0000	0.0000
2026/01/09	ES42	05/02/2026	11.85 Call	Bond Future	15091.6800	15.0917	15288.5500	15.2886	1.304	0.0000	0.0000
2026/01/09	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES42	07/05/2026		Bond Future	9.6499	91.1195	9.6240	91.3144	0.269	0.0000	0.0000
2026/01/09	ES42	07/05/2026	12.20 Call	Bond Future	16478.0600	16.4781	16672.9800	16.6730	1.183	0.0000	0.0000
2026/01/09	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES42	06/08/2026		Bond Future	9.7188	92.7927	9.6933	92.9810	0.261	0.0000	0.0000
2026/01/09	ES42	06/08/2026	12.65 Call	Bond Future	18318.4100	18.3184	18506.6500	18.5067	1.028	0.0000	0.0000
2026/01/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES42	05/11/2026		Bond Future	9.7934	90.1720	9.7688	90.3509	0.250	0.0000	0.0000
2026/01/09	ES42	05/11/2026	11.66 Call	Bond Future	12207.1500	12.2072	12386.1200	12.3861	1.466	0.0000	0.0000
2026/01/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	ES42	04/02/2027		Bond Future	9.8767	91.7530	9.8516	91.9331	0.254	0.0000	0.0000
2026/01/09	ES42	04/02/2027	10.29 Call	Bond Future	2893.0500	2.8931	3073.1600	3.0732	6.226	0.0000	0.0000
2026/01/09	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
2026/01/09	GOVI	05/02/2026		GOVI	1340.5600	1340.5600	1343.4990	1343.4990	0.219	0.0000
2026/01/09	GOVI	05/02/2026	1,150. Call 00	GOVI	1905600.0000	190.5600	1934990.0000	193.4990	1.542	0.0000
2026/01/09	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	GOVI	07/05/2026		GOVI	1364.4460	1364.4460	1367.3560	1367.3560	0.213	0.0000
2026/01/09	GOVI	07/05/2026	1,177. Call 00	GOVI	1874460.0000	187.4460	1903560.0000	190.3560	1.552	0.0000
2026/01/09	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	GOVI	06/08/2026		GOVI	1388.9170	1388.9170	1391.7290	1391.7290	0.202	0.0000
2026/01/09	GOVI	06/08/2026	1,189. Call 00	GOVI	1999170.0000	199.9170	2027290.0000	202.7290	1.407	0.0000
2026/01/09	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	GOVI	05/11/2026		GOVI	1413.4780	1413.4780	1416.1500	1416.1500	0.189	0.0000
2026/01/09	GOVI	05/11/2026	1,277. Call 00	GOVI	1364780.0000	136.4780	1391500.0000	139.1500	1.958	0.0000
2026/01/09	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	GOVI	04/02/2027		GOVI	1438.0230	1438.0230	1440.7050	1440.7050	0.187	0.0000
2026/01/09	GOVI	04/02/2027	1,369. Call 00	GOVI	690230.0000	69.0230	717050.0000	71.7050	3.886	0.0000
2026/01/09	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/09	I258	05/02/2026		Bond Future	128.9185	128.9185	128.2570	128.2570	0.513	0.0000
2026/01/09	I258	05/02/2026	111.65 Call	Bond Future	17268.4500	17.2685	16606.9700	16.6070	3.831	0.0000
2026/01/09	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	I258	07/05/2026		Bond Future	131.2473	131.2473	130.5660	130.5660	0.519	0.0000
2026/01/09	I258	07/05/2026	113.73 Call	Bond Future	17517.3554	17.5174	16836.1523	16.8362	3.889	0.0000
2026/01/09	I258	07/05/2026	113.73 Put	Bond Future	0.1054	0.0001	0.1723	0.0002	63.448	0.0000
2026/01/09	I258	06/08/2026		Bond Future	130.8134	130.8134	130.1049	130.1049	0.542	0.0000
2026/01/09	I258	06/08/2026	112.95 Call	Bond Future	17868.5483	17.8685	17162.0203	17.1620	3.954	0.0000
2026/01/09	I258	06/08/2026	112.95 Put	Bond Future	5.1983	0.0052	7.1103	0.0071	36.781	0.0000
2026/01/09	I258	05/11/2026		Bond Future	133.1296	133.1296	132.3908	132.3908	0.555	0.0000
2026/01/09	I258	05/11/2026	114.95 Call	Bond Future	18203.7620	18.2038	17471.7071	17.4717	4.021	0.0000
2026/01/09	I258	05/11/2026	114.95 Put	Bond Future	24.1220	0.0241	30.8671	0.0309	27.963	0.0000
2026/01/09	I258	04/02/2027		Bond Future	132.5854	132.5854	131.8298	131.8298	0.570	0.0000
2026/01/09	I258	04/02/2027	118.90 Call	Bond Future	13949.3970	13.9494	13242.6273	13.2426	5.067	0.0000
2026/01/09	I258	04/02/2027	118.90 Put	Bond Future	264.0470	0.2640	312.8173	0.3128	18.470	0.0000
2026/01/09	IGOV	05/02/2026		Index Future	433.2710	433.2710	430.8190	430.8190	0.566	0.0000
2026/01/09	IGOV	07/05/2026		Index Future	441.0980	441.0980	438.5760	438.5760	0.572	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	
2026/01/09	IGOV	06/08/2026		Index Future	449.1140	449.1140	446.4980	446.4980	0.582	0.0000	0.0000
2026/01/09	IGOV	05/11/2026		Index Future	457.1590	457.1590	454.4350	454.4350	0.596	0.0000	0.0000
2026/01/09	IGOV	04/02/2027		Index Future	465.1990	465.1990	462.4160	462.4160	0.598	0.0000	0.0000
2026/01/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/09	R033	05/02/2026		Bond Future	7.9620	114.5668	7.9466	114.6550	0.193	0.0000	0.0000
2026/01/09	R033	05/02/2026	10.49 Call	Bond Future	13357.0800	13.3571	13445.2400	13.4452	0.660	0.0000	0.0000
2026/01/09	R033	05/02/2026	10.49 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/01/09	R033	07/05/2026		Bond Future	7.9994	111.5660	7.9845	111.6490	0.187	0.0000	0.0000
2026/01/09	R033	07/05/2026	10.38 Call	Bond Future	12340.9100	12.3409	12420.3100	12.4203	0.643	0.0000	0.0000
2026/01/09	R033	07/05/2026	10.38 Put	Bond Future	63.1300	0.0631	59.5600	0.0596	5.655	0.0000	0.0000
2026/01/09	R033	06/08/2026		Bond Future	8.0364	113.5882	8.0231	113.6602	0.166	0.0000	0.0000
2026/01/09	R033	06/08/2026	10.25 Call	Bond Future	11487.4900	11.4875	11550.2200	11.5502	0.546	0.0000	0.0000
2026/01/09	R033	06/08/2026	10.25 Put	Bond Future	353.6100	0.3536	344.3100	0.3443	2.630	0.0000	0.0000
2026/01/09	R033	05/11/2026		Bond Future	8.0822	110.5330	8.0710	110.5910	0.138	0.0000	0.0000
2026/01/09	R033	05/11/2026	9.33 Call	Bond Future	7258.5400	7.2585	7300.7100	7.3007	0.581	0.0000	0.0000
2026/01/09	R033	05/11/2026	9.33 Put	Bond Future	1002.4400	1.0024	986.5600	0.9866	1.584	0.0000	0.0000
2026/01/09	R033	04/02/2027		Bond Future	8.1412	112.4476	8.1299	112.5042	0.138	0.0000	0.0000
2026/01/09	R033	04/02/2027	8.65 Call	Bond Future	4708.7500	4.7088	4740.6300	4.7406	0.677	0.0000	0.0000
2026/01/09	R033	04/02/2027	8.65 Put	Bond Future	2192.0700	2.1921	2167.4100	2.1674	1.125	0.0000	0.0000
2026/01/09	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	11.00 Call	Bond Future	15082.2700	15.0823	15375.6300	15.3756	1.945	0.0000	0.0000
2026/01/09	R035	05/02/2026	11.17 Call	Bond Future	15957.2400	15.9572	16250.6000	16.2506	1.838	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
2026/01/09	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.67 Call	Bond Future	13350.0400	13.3500	13643.4000	13.6434	2.197	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.17 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.17 Call	Bond Future	10638.0500	10.6381	10931.4000	10.9314	2.758	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.44 Call	Bond Future	12115.8200	12.1158	12409.1800	12.4092	2.421	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.94 Call	Bond Future	14770.6500	14.7707	15064.0100	15.0640	1.986	0.0000	0.0000
2026/01/09	R035	05/02/2026	12.44 Call	Bond Future	22138.7600	22.1388	22432.1200	22.4321	1.325	0.0000	0.0000
2026/01/09	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026		Bond Future	8.3808	107.0797	8.3349	107.3730	0.547	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.79 Call	Bond Future	13985.1500	13.9852	14278.5100	14.2785	2.098	0.0000	0.0000
2026/01/09	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.45 Call	Bond Future	882.0500	0.8821	1061.1500	1.0612	20.305	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.45 Put	Bond Future	441.6900	0.4417	327.4300	0.3274	25.869	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.25 Call	Bond Future	5361.4600	5.3615	5653.2300	5.6532	5.442	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.25 Put	Bond Future	3.4400	0.0034	1.8500	0.0019	46.221	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.85 Put	Bond Future	43.8800	0.0439	27.3200	0.0273	37.739	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.85 Call	Bond Future	2982.5300	2.9825	3259.3300	3.2593	9.281	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.64 Call	Bond Future	7643.8600	7.6439	7937.0700	7.9371	3.836	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.64 Put	Bond Future	0.2800	0.0003	0.1300	0.0001	53.571	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.14 Call	Bond Future	4707.3800	4.7074	4997.6600	4.9977	6.166	0.0000	0.0000
2026/01/09	R035	05/02/2026	9.14 Put	Bond Future	6.9800	0.0070	3.9000	0.0039	44.126	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.64 Put	Bond Future	155.5100	0.1555	105.7100	0.1057	32.024	0.0000	0.0000
2026/01/09	R035	05/02/2026	8.64 Call	Bond Future	1792.5800	1.7926	2036.1400	2.0361	13.587	0.0000	0.0000
2026/01/09	R035	07/05/2026	8.29 Put	Bond Future	1746.1500	1.7462	1570.6300	1.5706	10.052	0.0000	0.0000
2026/01/09	R035	07/05/2026	8.29 Call	Bond Future	889.3000	0.8893	1006.2000	1.0062	13.145	0.0000	0.0000
2026/01/09	R035	07/05/2026	8.79 Put	Bond Future	624.5300	0.6245	544.9800	0.5450	12.738	0.0000	0.0000
2026/01/09	R035	07/05/2026	8.79 Call	Bond Future	2859.8800	2.8599	3072.7500	3.0728	7.443	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.20 Call	Bond Future	4951.8800	4.9519	5206.1900	5.2062	5.136	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.20 Put	Bond Future	269.9800	0.2700	231.8700	0.2319	14.116	0.0000	0.0000
2026/01/09	R035	07/05/2026		Bond Future	8.4266	104.4866	8.3798	104.7790	0.555	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.86 Call	Bond Future	13833.0300	13.8330	14124.1800	14.1242	2.105	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.86 Put	Bond Future	6.7600	0.0068	5.4900	0.0055	18.787	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.66 Call	Bond Future	12798.9800	12.7990	13089.0800	13.0891	2.267	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.66 Put	Bond Future	13.2000	0.0132	10.8800	0.0109	17.576	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.16 Call	Bond Future	10153.8500	10.1539	10439.6700	10.4397	2.815	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.16 Put	Bond Future	40.6400	0.0406	34.0400	0.0340	16.240	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
2026/01/09	R035	07/05/2026	9.66 Put	Bond Future	107.5800	0.1076	91.1700	0.0912	15.254	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.66 Call	Bond Future	7442.6500	7.4427	7718.6600	7.7187	3.708	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.71 Call	Bond Future	13058.6200	13.0586	13349.0300	13.3490	2.224	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.71 Put	Bond Future	11.2100	0.0112	9.2000	0.0092	17.930	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.21 Call	Bond Future	10422.1600	10.4222	10708.5400	10.7085	2.748	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.21 Put	Bond Future	37.0200	0.0370	30.9800	0.0310	16.316	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.71 Put	Bond Future	97.3000	0.0973	82.3400	0.0823	15.375	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.71 Call	Bond Future	7715.0700	7.7151	7992.5300	7.9925	3.596	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.64 Call	Bond Future	12694.9400	12.6949	12984.8900	12.9849	2.284	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.64 Put	Bond Future	14.0900	0.0141	11.6200	0.0116	17.530	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.14 Call	Bond Future	10046.3300	10.0463	10331.9100	10.3319	2.843	0.0000	0.0000
2026/01/09	R035	07/05/2026	10.14 Put	Bond Future	42.1900	0.0422	35.3500	0.0354	16.212	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.64 Put	Bond Future	112.0400	0.1120	95.0000	0.0950	15.209	0.0000	0.0000
2026/01/09	R035	07/05/2026	9.64 Call	Bond Future	7333.7200	7.3337	7609.1000	7.6091	3.755	0.0000	0.0000
2026/01/09	R035	06/08/2026	10.22 Call	Bond Future	10126.2100	10.1262	10395.0800	10.3951	2.655	0.0000	0.0000
2026/01/09	R035	06/08/2026	10.22 Put	Bond Future	165.7600	0.1658	148.6000	0.1486	10.352	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.72 Call	Bond Future	7563.7100	7.5637	7818.0900	7.8181	3.363	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.72 Put	Bond Future	320.1500	0.3202	288.5000	0.2885	9.886	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.22 Put	Bond Future	632.6500	0.6327	573.9900	0.5740	9.272	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.22 Call	Bond Future	5054.0100	5.0540	5281.3800	5.2814	4.499	0.0000	0.0000
2026/01/09	R035	06/08/2026	10.13 Call	Bond Future	9664.8800	9.6649	9931.8000	9.9318	2.762	0.0000	0.0000
2026/01/09	R035	06/08/2026	10.13 Put	Bond Future	185.9000	0.1859	166.7900	0.1668	10.280	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.63 Call	Bond Future	7105.6100	7.1056	7356.2200	7.3562	3.527	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.63 Put	Bond Future	362.1400	0.3621	326.7200	0.3267	9.781	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.13 Put	Bond Future	716.3900	0.7164	650.9000	0.6509	9.142	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.13 Call	Bond Future	4618.2300	4.6182	4838.7700	4.8388	4.775	0.0000	0.0000
2026/01/09	R035	06/08/2026		Bond Future	8.4732	106.3806	8.4263	106.6666	0.553	0.0000	0.0000
2026/01/09	R035	06/08/2026	11.06 Call	Bond Future	14333.9700	14.3340	14615.7900	14.6158	1.966	0.0000	0.0000
2026/01/09	R035	06/08/2026	11.06 Put	Bond Future	34.1600	0.0342	29.9500	0.0300	12.324	0.0000	0.0000
2026/01/09	R035	06/08/2026	8.29 Put	Bond Future	2342.1200	2.3421	2171.6300	2.1716	7.279	0.0000	0.0000
2026/01/09	R035	06/08/2026	8.29 Call	Bond Future	1218.2200	1.2182	1333.7600	1.3338	9.484	0.0000	0.0000
2026/01/09	R035	06/08/2026	8.79 Put	Bond Future	1150.8800	1.1509	1052.3100	1.0523	8.565	0.0000	0.0000
2026/01/09	R035	06/08/2026	8.79 Call	Bond Future	3057.4400	3.0574	3244.9000	3.2449	6.131	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.39 Call	Bond Future	5895.1300	5.8951	6133.5100	6.1335	4.044	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.39 Put	Bond Future	502.1200	0.5021	454.4700	0.4545	9.490	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.71 Call	Bond Future	7512.7600	7.5128	7766.7300	7.7667	3.381	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.71 Put	Bond Future	324.6000	0.3246	292.5400	0.2925	9.877	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.21 Call	Bond Future	5005.2800	5.0053	5231.9200	5.2319	4.528	0.0000	0.0000
2026/01/09	R035	06/08/2026	9.21 Put	Bond Future	641.4600	0.6415	582.0700	0.5821	9.259	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
2026/01/09	R035	06/08/2026	8.71 Put	Bond Future	1288.6200	1.2886	1180.3800	1.1804	8.400	0.0000
2026/01/09	R035	06/08/2026	8.71 Call	Bond Future	2718.0900	2.7181	2895.8800	2.8959	6.541	0.0000
2026/01/09	R035	05/11/2026	9.80 Call	Bond Future	7715.3400	7.7153	7952.4800	7.9525	3.074	0.0000
2026/01/09	R035	05/11/2026	9.80 Put	Bond Future	516.3500	0.5164	476.5900	0.4766	7.700	0.0000
2026/01/09	R035	05/11/2026	9.30 Call	Bond Future	5349.5200	5.3495	5560.7700	5.5608	3.949	0.0000
2026/01/09	R035	05/11/2026	9.30 Put	Bond Future	904.2700	0.9043	838.6200	0.8386	7.260	0.0000
2026/01/09	R035	05/11/2026	8.80 Put	Bond Future	1594.6100	1.5946	1488.0000	1.4880	6.686	0.0000
2026/01/09	R035	05/11/2026	8.80 Call	Bond Future	3181.5400	3.1815	3351.8300	3.3518	5.352	0.0000
2026/01/09	R035	05/11/2026		Bond Future	8.5303	103.7403	8.4838	104.0172	0.545	0.0000
2026/01/09	R035	05/11/2026	10.03 Call	Bond Future	8832.3600	8.8324	9077.7300	9.0777	2.778	0.0000
2026/01/09	R035	05/11/2026	10.03 Put	Bond Future	400.5800	0.4006	369.0500	0.3691	7.871	0.0000
2026/01/09	R035	04/02/2027		Bond Future	8.5999	105.5382	8.5517	105.8175	0.560	0.0000
2026/01/09	R035	04/02/2027	9.02 Call	Bond Future	3928.0300	3.9280	4110.7400	4.1107	4.651	0.0000
2026/01/09	R035	04/02/2027	9.02 Put	Bond Future	1534.7000	1.5347	1438.1100	1.4381	6.294	0.0000
2026/01/09	R038	05/02/2026		Bond Future	8.9141	118.3138	8.8681	118.6847	0.516	0.0000
2026/01/09	R038	05/02/2026	11.44 Call	Bond Future	18028.4900	18.0285	18399.4000	18.3994	2.057	0.0000
2026/01/09	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	R038	07/05/2026		Bond Future	8.9752	114.9385	8.9284	115.3091	0.522	0.0000
2026/01/09	R038	07/05/2026	11.40 Call	Bond Future	17100.7900	17.1008	17469.3300	17.4693	2.155	0.0000
2026/01/09	R038	07/05/2026	11.40 Put	Bond Future	11.5100	0.0115	9.4400	0.0094	17.984	0.0000
2026/01/09	R038	06/08/2026		Bond Future	9.0372	117.0217	8.9902	117.3862	0.519	0.0000
2026/01/09	R038	06/08/2026	11.77 Call	Bond Future	18708.7600	18.7088	19067.9700	19.0680	1.920	0.0000
2026/01/09	R038	06/08/2026	11.77 Put	Bond Future	43.9600	0.0440	38.7100	0.0387	11.943	0.0000
2026/01/09	R038	05/11/2026		Bond Future	9.1057	113.5854	9.0591	113.9406	0.513	0.0000
2026/01/09	R038	05/11/2026	10.72 Call	Bond Future	11820.6200	11.8206	12140.3700	12.1404	2.705	0.0000
2026/01/09	R038	05/11/2026	10.72 Put	Bond Future	441.1200	0.4411	405.6800	0.4057	8.034	0.0000
2026/01/09	R038	04/02/2027		Bond Future	9.1848	115.5527	9.1366	115.9114	0.524	0.0000
2026/01/09	R038	04/02/2027	9.60 Call	Bond Future	5271.6300	5.2716	5502.3100	5.5023	4.376	0.0000
2026/01/09	R038	04/02/2027	9.60 Put	Bond Future	2244.3200	2.2443	2116.3100	2.1163	5.704	0.0000
2026/01/09	R053	05/02/2026		Bond Future	9.1407	128.9965	9.0949	129.5510	0.501	0.0000
2026/01/09	R053	05/02/2026	11.49 Call	Bond Future	23662.7400	23.6627	24217.2400	24.2172	2.343	0.0000
2026/01/09	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/09	R053	07/05/2026		Bond Future	9.1905	125.4346	9.1440	125.9914	0.506	0.0000
2026/01/09	R053	07/05/2026	11.69 Call	Bond Future	24678.9700	24.6790	25232.2900	25.2323	2.242	0.0000
2026/01/09	R053	07/05/2026	11.69 Put	Bond Future	19.5500	0.0196	16.1000	0.0161	17.647	0.0000
2026/01/09	R053	06/08/2026		Bond Future	9.2405	127.7081	9.1938	128.2609	0.505	0.0000
2026/01/09	R053	06/08/2026	12.28 Call	Bond Future	28642.8800	28.6429	29189.9600	29.1900	1.910	0.0000
2026/01/09	R053	06/08/2026	12.28 Put	Bond Future	46.0500	0.0461	40.3700	0.0404	12.334	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	
2026/01/09	R053	05/11/2026		Bond Future	9.2944	124.0805	9.2478	124.6258	0.501	0.0000	0.0000
2026/01/09	R053	05/11/2026	11.21 Call	Bond Future	19974.9100	19.9749	20470.8000	20.4708	2.483	0.0000	0.0000
2026/01/09	R053	05/11/2026	11.21 Put	Bond Future	670.1000	0.6701	620.7200	0.6207	7.369	0.0000	0.0000
2026/01/09	R053	04/02/2027		Bond Future	9.3550	126.2296	9.3073	126.7816	0.511	0.0000	0.0000
2026/01/09	R053	04/02/2027	9.99 Call	Bond Future	9558.4300	9.5584	9951.3400	9.9513	4.111	0.0000	0.0000
2026/01/09	R053	04/02/2027	9.99 Put	Bond Future	2602.0200	2.6020	2442.9700	2.4430	6.113	0.0000	0.0000
2026/01/09	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/09	R186	05/02/2026	8.43 Call	Bond Future	43.6500	0.0437	42.8600	0.0429	1.810	0.0000	0.0000
2026/01/09	R186	05/02/2026	8.43 Put	Bond Future	43.6500	0.0437	42.8600	0.0429	1.810	0.0000	0.0000
2026/01/09	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/09	R186	07/05/2026	8.69 Call	Bond Future	90.0400	0.0900	89.6600	0.0897	0.422	0.0000	0.0000
2026/01/09	R186	07/05/2026	8.69 Put	Bond Future	90.0400	0.0900	89.6600	0.0897	0.422	0.0000	0.0000
2026/01/09	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/09	R186	06/08/2026	8.57 Call	Bond Future	81.5700	0.0816	81.3800	0.0814	0.233	0.0000	0.0000
2026/01/09	R186	06/08/2026	8.57 Put	Bond Future	81.5700	0.0816	81.3800	0.0814	0.233	0.0000	0.0000
2026/01/09	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/09	R186	05/11/2026	8.12 Call	Bond Future	48.3700	0.0484	48.2900	0.0483	0.165	0.0000	0.0000
2026/01/09	R186	05/11/2026	8.12 Put	Bond Future	48.3700	0.0484	48.2900	0.0483	0.165	0.0000	0.0000
2026/01/09	R202	05/02/2026		Bond Future	293.8976	293.8976	293.8788	293.8788	0.006	0.0000	0.0000
2026/01/09	R202	05/02/2026	277.82 Call	Bond Future	16077.5600	16.0776	16058.8200	16.0588	0.117	0.0000	0.0000
2026/01/09	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R202	07/05/2026		Bond Future	299.2066	299.2066	299.1700	299.1700	0.012	0.0000	0.0000
2026/01/09	R202	07/05/2026	277.55 Call	Bond Future	21656.5700	21.6566	21619.9500	21.6200	0.169	0.0000	0.0000
2026/01/09	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R202	06/08/2026		Bond Future	299.3038	299.3038	299.2334	299.2334	0.024	0.0000	0.0000
2026/01/09	R202	06/08/2026	278.86 Call	Bond Future	20443.7800	20.4438	20373.4200	20.3734	0.344	0.0000	0.0000
2026/01/09	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R202	05/11/2026		Bond Future	304.6048	304.6048	304.4923	304.4923	0.037	0.0000	0.0000
2026/01/09	R202	05/11/2026	280.46 Call	Bond Future	24144.7600	24.1448	24032.3400	24.0323	0.466	0.0000	0.0000
2026/01/09	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R202	04/02/2027		Bond Future	304.4799	304.4799	304.3573	304.3573	0.040	0.0000	0.0000
2026/01/09	R202	04/02/2027	294.73 Call	Bond Future	9749.8600	9.7499	9627.3300	9.6273	1.257	0.0000	0.0000
2026/01/09	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R209	05/02/2026		Bond Future	8.5702	86.7641	8.5344	86.9787	0.417	0.0000	0.0000
2026/01/09	R209	05/02/2026	10.93 Call	Bond Future	12752.3000	12.7523	12966.8900	12.9669	1.683	0.0000	0.0000
2026/01/09	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R209	07/05/2026		Bond Future	8.6183	85.1593	8.5822	85.3726	0.419	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	
2026/01/09	R209	07/05/2026	11.07 Call	Bond Future	12996.3700	12.9964	13208.6200	13.2086	1.633	0.0000	0.0000
2026/01/09	R209	07/05/2026	11.07 Put	Bond Future	6.9000	0.0069	5.8400	0.0058	15.362	0.0000	0.0000
2026/01/09	R209	06/08/2026		Bond Future	8.6669	86.7029	8.6311	86.9106	0.414	0.0000	0.0000
2026/01/09	R209	06/08/2026	11.39 Call	Bond Future	14063.9700	14.0640	14268.8900	14.2689	1.457	0.0000	0.0000
2026/01/09	R209	06/08/2026	11.39 Put	Bond Future	27.5700	0.0276	24.8300	0.0248	9.938	0.0000	0.0000
2026/01/09	R209	05/11/2026		Bond Future	8.7218	85.0682	8.6867	85.2678	0.403	0.0000	0.0000
2026/01/09	R209	05/11/2026	10.32 Call	Bond Future	8842.1000	8.8421	9019.9100	9.0199	2.011	0.0000	0.0000
2026/01/09	R209	05/11/2026	10.32 Put	Bond Future	360.9600	0.3610	339.1800	0.3392	6.034	0.0000	0.0000
2026/01/09	R209	04/02/2027		Bond Future	8.7866	86.5424	8.7505	86.7435	0.411	0.0000	0.0000
2026/01/09	R209	04/02/2027	9.28 Call	Bond Future	4181.1700	4.1812	4314.4600	4.3145	3.188	0.0000	0.0000
2026/01/09	R209	04/02/2027	9.28 Put	Bond Future	1493.7600	1.4938	1426.0200	1.4260	4.535	0.0000	0.0000
2026/01/09	R210	05/02/2026		Bond Future	258.0290	258.0290	258.0944	258.0944	0.025	0.0000	0.0000
2026/01/09	R210	05/02/2026	253.10 Call	Bond Future	4929.0200	4.9290	4994.3700	4.9944	1.326	0.0000	0.0000
2026/01/09	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R210	07/05/2026		Bond Future	259.2242	259.2242	259.2753	259.2753	0.020	0.0000	0.0000
2026/01/09	R210	07/05/2026	255.40 Call	Bond Future	3824.1600	3.8242	3875.3200	3.8753	1.338	0.0000	0.0000
2026/01/09	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R210	06/08/2026		Bond Future	263.9856	263.9856	264.0089	264.0089	0.009	0.0000	0.0000
2026/01/09	R210	06/08/2026	259.84 Call	Bond Future	4145.5900	4.1456	4168.8700	4.1689	0.562	0.0000	0.0000
2026/01/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R210	05/11/2026		Bond Future	265.1426	265.1426	265.1303	265.1303	0.005	0.0000	0.0000
2026/01/09	R210	05/11/2026	253.33 Call	Bond Future	11812.6200	11.8126	11800.2600	11.8003	0.105	0.0000	0.0000
2026/01/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R210	04/02/2027		Bond Future	269.8022	269.8022	269.7830	269.7830	0.007	0.0000	0.0000
2026/01/09	R210	04/02/2027	266.03 Call	Bond Future	3772.1900	3.7722	3752.9600	3.7530	0.510	0.0000	0.0000
2026/01/09	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R213	05/02/2026		Bond Future	7.6245	100.5686	7.5838	100.7341	0.534	0.0000	0.0000
2026/01/09	R213	05/02/2026	9.89 Call	Bond Future	8698.3700	8.6984	8863.9000	8.8639	1.903	0.0000	0.0000
2026/01/09	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	R213	07/05/2026		Bond Future	7.6477	98.8104	7.6060	98.9731	0.545	0.0000	0.0000
2026/01/09	R213	07/05/2026	9.80 Call	Bond Future	7974.4900	7.9745	8135.7100	8.1357	2.022	0.0000	0.0000
2026/01/09	R213	07/05/2026	9.80 Put	Bond Future	8.8600	0.0089	7.4200	0.0074	16.253	0.0000	0.0000
2026/01/09	R213	06/08/2026		Bond Future	7.6692	100.6015	7.6278	100.7561	0.541	0.0000	0.0000
2026/01/09	R213	06/08/2026	9.69 Call	Bond Future	7245.1900	7.2452	7393.7800	7.3938	2.051	0.0000	0.0000
2026/01/09	R213	06/08/2026	9.69 Put	Bond Future	59.8200	0.0598	53.8200	0.0538	10.030	0.0000	0.0000
2026/01/09	R213	05/11/2026		Bond Future	7.7063	98.8110	7.6659	98.9549	0.525	0.0000	0.0000
2026/01/09	R213	05/11/2026	8.75 Call	Bond Future	3995.9000	3.9959	4114.0600	4.1141	2.957	0.0000	0.0000
2026/01/09	R213	05/11/2026	8.75 Put	Bond Future	374.2300	0.3742	348.5000	0.3485	6.875	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
2026/01/09	R213	04/02/2027		Bond Future	7.7607	100.5242	7.7179	100.6682	0.551	0.0000	0.0000
2026/01/09	R213	04/02/2027	8.14 Call	Bond Future	2142.4600	2.1425	2234.8500	2.2349	4.312	0.0000	0.0000
2026/01/09	R213	04/02/2027	8.14 Put	Bond Future	875.1800	0.8752	823.5600	0.8236	5.898	0.0000	0.0000
2026/01/09	R214	05/02/2026		Bond Future	9.1884	81.2315	9.1627	81.4066	0.280	0.0000	0.0000
2026/01/09	R214	05/02/2026	11.26 Call	Bond Future	12456.3700	12.4564	12631.4600	12.6315	1.406	0.0000	0.0000
2026/01/09	R214	05/02/2026	11.26 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	R214	07/05/2026		Bond Future	9.2435	79.3824	9.2177	79.5559	0.279	0.0000	0.0000
2026/01/09	R214	07/05/2026	11.53 Call	Bond Future	13457.3200	13.4573	13628.8200	13.6288	1.274	0.0000	0.0000
2026/01/09	R214	07/05/2026	11.53 Put	Bond Future	18.4200	0.0184	16.4100	0.0164	10.912	0.0000	0.0000
2026/01/09	R214	06/08/2026		Bond Future	9.2999	80.8213	9.2746	80.9891	0.272	0.0000	0.0000
2026/01/09	R214	06/08/2026	11.97 Call	Bond Future	15244.0100	15.2440	15408.3800	15.4084	1.078	0.0000	0.0000
2026/01/09	R214	06/08/2026	11.97 Put	Bond Future	48.5100	0.0485	45.1100	0.0451	7.009	0.0000	0.0000
2026/01/09	R214	05/11/2026		Bond Future	9.3631	78.9384	9.3387	79.0984	0.261	0.0000	0.0000
2026/01/09	R214	05/11/2026	10.97 Call	Bond Future	10031.2400	10.0312	10172.2800	10.1723	1.406	0.0000	0.0000
2026/01/09	R214	05/11/2026	10.97 Put	Bond Future	443.9100	0.4439	424.9700	0.4250	4.267	0.0000	0.0000
2026/01/09	R214	04/02/2027		Bond Future	9.4355	80.3067	9.4106	80.4676	0.264	0.0000	0.0000
2026/01/09	R214	04/02/2027	9.90 Call	Bond Future	4720.3700	4.7204	4824.6200	4.8246	2.209	0.0000	0.0000
2026/01/09	R214	04/02/2027	9.90 Put	Bond Future	1805.1600	1.8052	1748.5400	1.7485	3.137	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.50 Put	Bond Future	398.0800	0.3981	328.8800	0.3289	17.383	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.50 Call	Bond Future	2039.5100	2.0395	2199.7000	2.1997	7.854	0.0000	0.0000
2026/01/09	R248	05/02/2026	10.00 Put	Bond Future	28.1000	0.0281	20.4300	0.0204	27.295	0.0000	0.0000
2026/01/09	R248	05/02/2026	10.00 Call	Bond Future	5841.4600	5.8415	6063.1800	6.0632	3.796	0.0000	0.0000
2026/01/09	R248	05/02/2026	10.48 Call	Bond Future	9541.2600	9.5413	9769.9500	9.7700	2.397	0.0000	0.0000
2026/01/09	R248	05/02/2026	10.48 Put	Bond Future	2.0100	0.0020	1.3100	0.0013	34.826	0.0000	0.0000
2026/01/09	R248	05/02/2026		Bond Future	9.3131	98.6974	9.2874	98.9267	0.276	0.0000	0.0000
2026/01/09	R248	05/02/2026	11.46 Call	Bond Future	16389.8400	16.3898	16619.2200	16.6192	1.400	0.0000	0.0000
2026/01/09	R248	05/02/2026	11.46 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.65 Put	Bond Future	185.6700	0.1857	147.4800	0.1475	20.569	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.65 Call	Bond Future	3111.4100	3.1114	3302.6100	3.3026	6.145	0.0000	0.0000
2026/01/09	R248	05/02/2026	8.90 Put	Bond Future	3825.1800	3.8252	3601.6900	3.6017	5.843	0.0000	0.0000
2026/01/09	R248	05/02/2026	8.90 Call	Bond Future	29.5000	0.0295	35.4000	0.0354	20.000	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.40 Put	Bond Future	643.0400	0.6430	545.3600	0.5454	15.190	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.40 Call	Bond Future	1412.1000	1.4121	1543.8100	1.5438	9.327	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.90 Call	Bond Future	5052.0900	5.0521	5269.1000	5.2691	4.295	0.0000	0.0000
2026/01/09	R248	05/02/2026	9.90 Put	Bond Future	48.5500	0.0486	36.1700	0.0362	25.499	0.0000	0.0000
2026/01/09	R248	07/05/2026		Bond Future	9.3672	96.0183	9.3414	96.2461	0.276	0.0000	0.0000
2026/01/09	R248	07/05/2026	11.72 Call	Bond Future	17561.5200	17.5615	17786.7600	17.7868	1.283	0.0000	0.0000
2026/01/09	R248	07/05/2026	11.72 Put	Bond Future	23.5100	0.0235	20.9400	0.0209	10.932	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
2026/01/09	R248	06/08/2026		Bond Future	9.4224	97.7587	9.3970	97.9800	0.269	0.0000	0.0000	
2026/01/09	R248	06/08/2026	12.37 Call	Bond Future	20952.3600	20.9524	21170.4200	21.1704	1.041	0.0000	0.0000	
2026/01/09	R248	06/08/2026	12.37 Put	Bond Future	42.8400	0.0428	39.6700	0.0397	7.400	0.0000	0.0000	
2026/01/09	R248	05/11/2026		Bond Future	9.4836	95.0311	9.4590	95.2432	0.260	0.0000	0.0000	
2026/01/09	R248	05/11/2026	11.31 Call	Bond Future	14341.0300	14.3410	14530.6700	14.5307	1.322	0.0000	0.0000	
2026/01/09	R248	05/11/2026	11.31 Put	Bond Future	534.7000	0.5347	512.2600	0.5123	4.197	0.0000	0.0000	
2026/01/09	R248	04/02/2027		Bond Future	9.5531	96.6779	9.5280	96.8915	0.263	0.0000	0.0000	
2026/01/09	R248	04/02/2027	10.11 Call	Bond Future	6806.8800	6.8069	6949.9000	6.9499	2.101	0.0000	0.0000	
2026/01/09	R248	04/02/2027	10.11 Put	Bond Future	2269.2400	2.2692	2198.6500	2.1987	3.111	0.0000	0.0000	
2026/01/09	R2R9	05/02/2026		Bond Future	9.0645	109.7372	9.0287	110.0218	0.396	0.0000	0.0000	
2026/01/09	R2R9	05/02/2026	102.99 Call	Bond Future	96746.6200	96.7466	97031.2200	97.0312	0.294	0.0000	0.0000	
2026/01/09	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R2R9	07/05/2026		Bond Future	9.1270	106.7143	9.0907	106.9975	0.398	0.0000	0.0000	
2026/01/09	R2R9	07/05/2026	99.91 Call	Bond Future	95864.5500	95.8646	96147.7700	96.1478	0.295	0.0000	0.0000	
2026/01/09	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R2R9	06/08/2026		Bond Future	9.1905	108.6485	9.1544	108.9249	0.393	0.0000	0.0000	
2026/01/09	R2R9	06/08/2026	101.74 Call	Bond Future	95528.9500	95.5290	95805.3800	95.8054	0.289	0.0000	0.0000	
2026/01/09	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R2R9	05/11/2026		Bond Future	9.2600	105.5699	9.2246	105.8365	0.383	0.0000	0.0000	
2026/01/09	R2R9	05/11/2026	98.56 Call	Bond Future	94599.8400	94.5998	94866.4500	94.8665	0.282	0.0000	0.0000	
2026/01/09	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R2R9	04/02/2027		Bond Future	9.3395	107.3984	9.3031	107.6672	0.390	0.0000	0.0000	
2026/01/09	R2R9	04/02/2027	9.89 Call	Bond Future	5535.4200	5.5354	5722.3400	5.7223	3.377	0.0000	0.0000	
2026/01/09	R2R9	04/02/2027	9.89 Put	Bond Future	1589.5300	1.5895	1507.6500	1.5077	5.151	0.0000	0.0000	
2026/01/09	R4R2	05/02/2026		Bond Future	9.2546	110.8967	9.2390	111.0338	0.169	0.0000	0.0000	
2026/01/09	R4R2	05/02/2026	103.43 Call	Bond Future	97621.4600	97.6215	97758.5600	97.7586	0.140	0.0000	0.0000	
2026/01/09	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R4R2	07/05/2026		Bond Future	9.3175	107.7685	9.3021	107.9015	0.166	0.0000	0.0000	
2026/01/09	R4R2	07/05/2026	100.23 Call	Bond Future	96679.3600	96.6794	96812.4300	96.8124	0.138	0.0000	0.0000	
2026/01/09	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R4R2	06/08/2026		Bond Future	9.3812	109.7218	9.3667	109.8451	0.155	0.0000	0.0000	
2026/01/09	R4R2	06/08/2026	102.06 Call	Bond Future	96304.4900	96.3045	96427.8200	96.4278	0.128	0.0000	0.0000	
2026/01/09	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R4R2	05/11/2026		Bond Future	9.4502	106.5359	9.4370	106.6467	0.140	0.0000	0.0000	
2026/01/09	R4R2	05/11/2026	98.76 Call	Bond Future	95313.3500	95.3134	95424.1300	95.4241	0.116	0.0000	0.0000	
2026/01/09	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/09	R4R2	04/02/2027		Bond Future	9.5282	108.3810	9.5148	108.4914	0.141	0.0000	0.0000	
2026/01/09	R4R2	04/02/2027	10.13 Call	Bond Future	6429.4500	6.4295	6505.0800	6.5051	1.176	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
2026/01/09	R4R2	04/02/2027	10.13 Put	Bond Future	1656.8000	1.6568	1622.1100	1.6221	2.094	0.0000	0.0000
2026/01/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/09	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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