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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2026 TO 12/01/2026

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	
2026/01/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	2029	05/02/2026		Bond Future	144.7763	144.7763	144.7911	144.7911	0.010	0.0000	0.0000
2026/01/12	2029	05/02/2026	140.11 Call	Bond Future	4666.3200	4.6663	4681.1200	4.6811	0.317	0.0000	0.0000
2026/01/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2029	07/05/2026		Bond Future	145.9279	145.9279	145.9431	145.9431	0.010	0.0000	0.0000
2026/01/12	2029	07/05/2026	141.82 Call	Bond Future	4107.8900	4.1079	4123.0800	4.1231	0.370	0.0000	0.0000
2026/01/12	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	
2026/01/12	2029	06/08/2026			Bond Future	148.5922	148.5922	148.6079	148.6079	0.011	0.0000	0.0000
2026/01/12	2029	06/08/2026	144.10 Call		Bond Future	4492.1700	4.4922	4507.8500	4.5079	0.349	0.0000	0.0000
2026/01/12	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2029	05/11/2026			Bond Future	149.7268	149.7268	149.7432	149.7432	0.011	0.0000	0.0000
2026/01/12	2029	05/11/2026	147.56 Call		Bond Future	2166.7900	2.1668	2183.2100	2.1832	0.758	0.0000	0.0000
2026/01/12	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2029	04/02/2027			Bond Future	152.3548	152.3548	152.3718	152.3718	0.011	0.0000	0.0000
2026/01/12	2029	04/02/2027	149.72 Call		Bond Future	2634.7600	2.6348	2651.8400	2.6518	0.648	0.0000	0.0000
2026/01/12	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2030	05/02/2026			Bond Future	7.3593	102.3897	7.3388	102.4604	0.279	0.0000	0.0000
2026/01/12	2030	05/02/2026	9.49 Call		Bond Future	7010.8700	7.0109	7081.5500	7.0816	1.008	0.0000	0.0000
2026/01/12	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2030	07/05/2026			Bond Future	7.3775	104.2079	7.3553	104.2799	0.301	0.0000	0.0000
2026/01/12	2030	07/05/2026	9.39 Call		Bond Future	6288.1800	6.2882	6358.8600	6.3589	1.124	0.0000	0.0000
2026/01/12	2030	07/05/2026	9.39 Put		Bond Future	7.7600	0.0078	6.4500	0.0065	16.881	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.21 Put		Bond Future	903.0600	0.9031	850.3900	0.8504	5.832	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.21 Call		Bond Future	357.7900	0.3578	377.1100	0.3771	5.400	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.71 Put		Bond Future	296.3300	0.2963	270.0600	0.2701	8.865	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.71 Call		Bond Future	1368.0400	1.3680	1413.7600	1.4138	3.342	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.92 Call		Bond Future	1926.6200	1.9266	1980.0800	1.9801	2.775	0.0000	0.0000
2026/01/12	2030	07/05/2026	7.92 Put		Bond Future	185.1100	0.1851	166.5800	0.1666	10.010	0.0000	0.0000
2026/01/12	2030	06/08/2026	7.21 Put		Bond Future	1096.9800	1.0970	1047.2300	1.0472	4.535	0.0000	0.0000
2026/01/12	2030	06/08/2026	7.21 Call		Bond Future	530.3000	0.5303	554.0100	0.5540	4.471	0.0000	0.0000
2026/01/12	2030	06/08/2026	7.71 Put		Bond Future	522.0300	0.5220	491.7700	0.4918	5.797	0.0000	0.0000
2026/01/12	2030	06/08/2026	7.71 Call		Bond Future	1473.8300	1.4738	1517.0300	1.5170	2.931	0.0000	0.0000
2026/01/12	2030	06/08/2026	8.06 Call		Bond Future	2313.0200	2.3130	2365.9000	2.3659	2.286	0.0000	0.0000
2026/01/12	2030	06/08/2026	8.06 Put		Bond Future	314.7600	0.3148	294.1800	0.2942	6.538	0.0000	0.0000
2026/01/12	2030	06/08/2026			Bond Future	7.3955	102.0759	7.3714	102.1494	0.326	0.0000	0.0000
2026/01/12	2030	06/08/2026	9.22 Call		Bond Future	5432.8900	5.4329	5501.0400	5.5010	1.254	0.0000	0.0000
2026/01/12	2030	06/08/2026	9.22 Put		Bond Future	60.6600	0.0607	55.3500	0.0554	8.754	0.0000	0.0000
2026/01/12	2030	05/11/2026			Bond Future	7.4165	103.8453	7.3902	103.9203	0.354	0.0000	0.0000
2026/01/12	2030	05/11/2026	8.39 Call		Bond Future	3006.7100	3.0067	3065.3700	3.0654	1.951	0.0000	0.0000
2026/01/12	2030	05/11/2026	8.39 Put		Bond Future	276.8500	0.2769	260.5100	0.2605	5.902	0.0000	0.0000
2026/01/12	2030	04/02/2027			Bond Future	7.4511	101.6364	7.4222	101.7130	0.388	0.0000	0.0000
2026/01/12	2030	04/02/2027	7.82 Call		Bond Future	1651.7700	1.6518	1697.4600	1.6975	2.766	0.0000	0.0000
2026/01/12	2030	04/02/2027	7.82 Put		Bond Future	680.3600	0.6804	649.4900	0.6495	4.537	0.0000	0.0000
2026/01/12	2031	05/02/2026			Bond Future	112.7230	112.7230	112.7172	112.7172	0.005	0.0000	0.0000
2026/01/12	2031	05/02/2026	111.76 Call		Bond Future	977.3100	0.9773	968.1900	0.9682	0.933	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
2026/01/12	2031	05/02/2026	111.76 Put	Bond Future	14.2700	0.0143	10.9500	0.0110	23.266	0.0000
2026/01/12	2031	07/05/2026		Bond Future	114.7526	114.7526	114.7467	114.7467	0.005	0.0000
2026/01/12	2031	07/05/2026	113.84 Call	Bond Future	1063.9200	1.0639	1054.8600	1.0549	0.852	0.0000
2026/01/12	2031	07/05/2026	113.84 Put	Bond Future	151.3700	0.1514	148.1400	0.1481	2.134	0.0000
2026/01/12	2031	06/08/2026		Bond Future	114.4326	114.4326	114.4269	114.4269	0.005	0.0000
2026/01/12	2031	06/08/2026	113.81 Call	Bond Future	980.4700	0.9805	972.6000	0.9726	0.803	0.0000
2026/01/12	2031	06/08/2026	113.81 Put	Bond Future	357.9200	0.3579	355.7400	0.3557	0.609	0.0000
2026/01/12	2031	05/11/2026		Bond Future	116.4431	116.4431	116.4376	116.4376	0.005	0.0000
2026/01/12	2031	05/11/2026	111.49 Call	Bond Future	4954.2400	4.9542	4948.7300	4.9487	0.111	0.0000
2026/01/12	2031	05/11/2026	111.49 Put	Bond Future	1.1700	0.0012	1.1200	0.0011	4.274	0.0000
2026/01/12	2031	04/02/2027		Bond Future	116.0381	116.0381	116.0330	116.0330	0.004	0.0000
2026/01/12	2031	04/02/2027	116.18 Call	Bond Future	712.5200	0.7125	707.1500	0.7072	0.754	0.0000
2026/01/12	2031	04/02/2027	116.18 Put	Bond Future	854.4700	0.8545	854.1200	0.8541	0.041	0.0000
2026/01/12	2032	05/02/2026		Bond Future	7.8054	105.1337	7.7847	105.2345	0.265	0.0000
2026/01/12	2032	05/02/2026	10.16 Call	Bond Future	10703.2900	10.7033	10804.0500	10.8041	0.941	0.0000
2026/01/12	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2032	07/05/2026		Bond Future	7.8389	102.8418	7.8170	102.9445	0.278	0.0000
2026/01/12	2032	07/05/2026	10.14 Call	Bond Future	10144.7500	10.1448	10246.2500	10.2463	1.001	0.0000
2026/01/12	2032	07/05/2026	10.14 Put	Bond Future	6.4100	0.0064	5.2600	0.0053	17.941	0.0000
2026/01/12	2032	06/08/2026		Bond Future	7.8729	104.6944	7.8498	104.7990	0.293	0.0000
2026/01/12	2032	06/08/2026	10.12 Call	Bond Future	9623.6100	9.6236	9723.8700	9.7239	1.042	0.0000
2026/01/12	2032	06/08/2026	10.12 Put	Bond Future	46.6400	0.0466	42.2500	0.0423	9.413	0.0000
2026/01/12	2032	05/11/2026		Bond Future	7.9173	102.3519	7.8928	102.4586	0.309	0.0000
2026/01/12	2032	05/11/2026	9.16 Call	Bond Future	5595.8000	5.5958	5682.8200	5.6828	1.555	0.0000
2026/01/12	2032	05/11/2026	9.16 Put	Bond Future	354.4200	0.3544	334.7400	0.3347	5.553	0.0000
2026/01/12	2032	04/02/2027		Bond Future	7.9735	104.1229	7.9474	104.2318	0.326	0.0000
2026/01/12	2032	04/02/2027	8.48 Call	Bond Future	3023.6300	3.0236	3092.8300	3.0928	2.289	0.0000
2026/01/12	2032	04/02/2027	8.48 Put	Bond Future	933.3100	0.9333	893.6300	0.8936	4.252	0.0000
2026/01/12	2033	05/02/2026		Bond Future	142.3693	142.3693	142.2245	142.2245	0.102	0.0000
2026/01/12	2033	05/02/2026	132.88 Call	Bond Future	9489.2700	9.4893	9344.4500	9.3445	1.526	0.0000
2026/01/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2033	07/05/2026		Bond Future	143.3754	143.3754	143.2280	143.2280	0.103	0.0000
2026/01/12	2033	07/05/2026	135.16 Call	Bond Future	8215.3600	8.2154	8068.0200	8.0680	1.793	0.0000
2026/01/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2033	06/08/2026		Bond Future	145.9930	145.9930	145.8432	145.8432	0.103	0.0000
2026/01/12	2033	06/08/2026	134.25 Call	Bond Future	11743.0300	11.7430	11593.1600	11.5932	1.276	0.0000
2026/01/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2033	05/11/2026		Bond Future	146.9791	146.9791	146.8270	146.8270	0.103	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
2026/01/12	2033	05/11/2026	137.26 Call	Bond Future	9719.0800	9.7191	9567.0400	9.5670	1.564	0.0000	0.0000
2026/01/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2033	04/02/2027		Bond Future	149.5590	149.5590	149.4047	149.4047	0.103	0.0000	0.0000
2026/01/12	2033	04/02/2027	142.71 Call	Bond Future	6848.9500	6.8490	6694.7000	6.6947	2.252	0.0000	0.0000
2026/01/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	12.73 Call	Bond Future	23005.4800	23.0055	23149.0200	23.1490	0.624	0.0000	0.0000
2026/01/12	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.40 Call	Bond Future	16256.9100	16.2569	16400.4500	16.4005	0.883	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.86 Call	Bond Future	18683.2500	18.6833	18826.7900	18.8268	0.768	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.36 Call	Bond Future	16041.0900	16.0411	16184.6300	16.1846	0.895	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.65 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.65 Call	Bond Future	12076.2100	12.0762	12219.7400	12.2197	1.189	0.0000	0.0000
2026/01/12	2037	05/02/2026	12.27 Call	Bond Future	20762.3500	20.7624	20905.8900	20.9059	0.691	0.0000	0.0000
2026/01/12	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.90 Call	Bond Future	13501.7600	13.5018	13645.3000	13.6453	1.063	0.0000	0.0000
2026/01/12	2037	05/02/2026		Bond Future	8.7363	98.5836	8.7155	98.7271	0.238	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.20 Call	Bond Future	15169.9100	15.1699	15313.4500	15.3135	0.946	0.0000	0.0000
2026/01/12	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2037	05/02/2026	9.65 Call	Bond Future	6037.6700	6.0377	6179.1900	6.1792	2.344	0.0000	0.0000
2026/01/12	2037	05/02/2026	9.65 Put	Bond Future	3.7500	0.0038	1.7300	0.0017	53.867	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.10 Call	Bond Future	8822.3800	8.8224	8965.7700	8.9658	1.625	0.0000	0.0000
2026/01/12	2037	05/02/2026	10.10 Put	Bond Future	0.2200	0.0002	0.0700	0.0001	68.182	0.0000	0.0000
2026/01/12	2037	07/05/2026	9.00 Put	Bond Future	902.3500	0.9024	834.8000	0.8348	7.486	0.0000	0.0000
2026/01/12	2037	07/05/2026	9.00 Call	Bond Future	2281.7100	2.2817	2360.3500	2.3604	3.447	0.0000	0.0000
2026/01/12	2037	07/05/2026	9.49 Put	Bond Future	326.8100	0.3268	294.4700	0.2945	9.896	0.0000	0.0000
2026/01/12	2037	07/05/2026	9.49 Call	Bond Future	4885.0400	4.8850	4998.8900	4.9989	2.331	0.0000	0.0000
2026/01/12	2037	07/05/2026	10.06 Call	Bond Future	8189.0400	8.1890	8321.9600	8.3220	1.623	0.0000	0.0000
2026/01/12	2037	07/05/2026	10.06 Put	Bond Future	107.8100	0.1078	94.5400	0.0945	12.309	0.0000	0.0000
2026/01/12	2037	07/05/2026		Bond Future	8.7941	100.3342	8.7725	100.4804	0.246	0.0000	0.0000
2026/01/12	2037	07/05/2026	11.32 Call	Bond Future	15259.4900	15.2595	15404.3600	15.4044	0.949	0.0000	0.0000
2026/01/12	2037	07/05/2026	11.32 Put	Bond Future	7.2100	0.0072	5.8900	0.0059	18.308	0.0000	0.0000
2026/01/12	2037	07/05/2026	12.40 Call	Bond Future	20786.6500	20.7867	20932.8000	20.9328	0.703	0.0000	0.0000
2026/01/12	2037	07/05/2026	12.40 Put	Bond Future	0.1300	0.0001	0.0900	0.0001	30.769	0.0000	0.0000
2026/01/12	2037	07/05/2026	10.95 Put	Bond Future	21.6000	0.0216	18.2200	0.0182	15.648	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	
2026/01/12	2037	07/05/2026	10.95 Call	Bond Future	13251.8400	13.2518	13394.6500	13.3947	1.078	0.0000	0.0000
2026/01/12	2037	06/08/2026	11.30 Call	Bond Future	14616.2100	14.6162	14759.0700	14.7591	0.977	0.0000	0.0000
2026/01/12	2037	06/08/2026	11.30 Put	Bond Future	66.8400	0.0668	60.7800	0.0608	9.066	0.0000	0.0000
2026/01/12	2037	06/08/2026	10.70 Call	Bond Future	11440.3300	11.4403	11575.9000	11.5759	1.185	0.0000	0.0000
2026/01/12	2037	06/08/2026	10.70 Put	Bond Future	173.6600	0.1737	160.3100	0.1603	7.687	0.0000	0.0000
2026/01/12	2037	06/08/2026	10.02 Put	Bond Future	404.7300	0.4047	377.9000	0.3779	6.629	0.0000	0.0000
2026/01/12	2037	06/08/2026	10.02 Call	Bond Future	7733.8100	7.7338	7855.9000	7.8559	1.579	0.0000	0.0000
2026/01/12	2037	06/08/2026		Bond Future	8.8549	97.8818	8.8325	98.0307	0.254	0.0000	0.0000
2026/01/12	2037	06/08/2026	11.71 Call	Bond Future	16721.8800	16.7219	16867.9700	16.8680	0.874	0.0000	0.0000
2026/01/12	2037	06/08/2026	11.71 Put	Bond Future	27.0000	0.0270	24.1700	0.0242	10.481	0.0000	0.0000
2026/01/12	2037	05/11/2026		Bond Future	8.9163	99.5782	8.8929	99.7300	0.262	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.62 Call	Bond Future	10676.9600	10.6770	10807.4200	10.8074	1.222	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.62 Put	Bond Future	396.3300	0.3963	375.0200	0.3750	5.377	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.83 Call	Bond Future	11769.9100	11.7699	11903.6500	11.9037	1.136	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.83 Put	Bond Future	324.9800	0.3250	306.9500	0.3070	5.548	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.23 Call	Bond Future	8645.3600	8.6454	8767.7700	8.7678	1.416	0.0000	0.0000
2026/01/12	2037	05/11/2026	10.23 Put	Bond Future	584.3200	0.5843	554.9600	0.5550	5.025	0.0000	0.0000
2026/01/12	2037	05/11/2026	9.46 Put	Bond Future	1302.2400	1.3022	1246.8500	1.2469	4.253	0.0000	0.0000
2026/01/12	2037	05/11/2026	9.46 Call	Bond Future	4752.0800	4.7521	4848.4600	4.8485	2.028	0.0000	0.0000
2026/01/12	2037	04/02/2027		Bond Future	8.9867	97.0448	8.9624	97.1994	0.270	0.0000	0.0000
2026/01/12	2037	04/02/2027	9.51 Call	Bond Future	4949.8800	4.9499	5044.8400	5.0448	1.918	0.0000	0.0000
2026/01/12	2037	04/02/2027	9.51 Put	Bond Future	1695.2300	1.6952	1635.5700	1.6356	3.519	0.0000	0.0000
2026/01/12	2038	05/02/2026		Bond Future	156.0359	156.0359	155.7898	155.7898	0.158	0.0000	0.0000
2026/01/12	2038	05/02/2026	143.20 Call	Bond Future	12835.9000	12.8359	12589.7800	12.5898	1.917	0.0000	0.0000
2026/01/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2038	07/05/2026		Bond Future	158.8453	158.8453	158.5947	158.5947	0.158	0.0000	0.0000
2026/01/12	2038	07/05/2026	144.53 Call	Bond Future	14315.3300	14.3153	14064.7000	14.0647	1.751	0.0000	0.0000
2026/01/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2038	06/08/2026		Bond Future	159.5528	159.5528	159.2981	159.2981	0.160	0.0000	0.0000
2026/01/12	2038	06/08/2026	144.72 Call	Bond Future	14832.7800	14.8328	14578.0600	14.5781	1.717	0.0000	0.0000
2026/01/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2038	05/11/2026		Bond Future	162.3568	162.3568	162.0978	162.0978	0.159	0.0000	0.0000
2026/01/12	2038	05/11/2026	146.31 Call	Bond Future	16046.7500	16.0468	15787.8300	15.7878	1.614	0.0000	0.0000
2026/01/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2038	04/02/2027		Bond Future	162.9837	162.9837	162.7209	162.7209	0.161	0.0000	0.0000
2026/01/12	2038	04/02/2027	153.83 Call	Bond Future	9153.6500	9.1537	8890.9000	8.8909	2.870	0.0000	0.0000
2026/01/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	10.35 Put	Bond Future	0.4600	0.0005	0.1400	0.0001	69.565	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	
2026/01/12	2040	05/02/2026	10.35 Call	Bond Future	8976.2600	8.9763	9216.7800	9.2168	2.680	0.0000	0.0000
2026/01/12	2040	05/02/2026	10.75 Call	Bond Future	11627.1700	11.6272	11867.9800	11.8680	2.071	0.0000	0.0000
2026/01/12	2040	05/02/2026	10.75 Put	Bond Future	0.0400	0.0000	0.0100	0.0000	75.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.15 Call	Bond Future	14165.8200	14.1658	14406.6600	14.4067	1.700	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	13.23 Call	Bond Future	25752.9500	25.7530	25993.7900	25.9938	0.935	0.0000	0.0000
2026/01/12	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.82 Call	Bond Future	18180.7400	18.1807	18421.5800	18.4216	1.325	0.0000	0.0000
2026/01/12	2040	05/02/2026		Bond Future	9.1131	99.3597	9.0821	99.6005	0.340	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.49 Call	Bond Future	16239.2600	16.2393	16480.1000	16.4801	1.483	0.0000	0.0000
2026/01/12	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	2040	05/02/2026	10.24 Call	Bond Future	8227.0700	8.2271	8467.3100	8.4673	2.920	0.0000	0.0000
2026/01/12	2040	05/02/2026	10.24 Put	Bond Future	0.9100	0.0009	0.3100	0.0003	65.934	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.80 Put	Bond Future	13.8300	0.0138	6.6400	0.0066	51.988	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.80 Call	Bond Future	5149.3400	5.1493	5382.9900	5.3830	4.537	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.05 Put	Bond Future	1011.0700	1.0111	830.5100	0.8305	17.858	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.05 Call	Bond Future	519.3400	0.5193	579.6200	0.5796	11.607	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.20 Put	Bond Future	487.5900	0.4876	366.3300	0.3663	24.869	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.20 Call	Bond Future	1159.1400	1.1591	1278.7200	1.2787	10.316	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.40 Call	Bond Future	2352.1700	2.3522	2537.6200	2.5376	7.884	0.0000	0.0000
2026/01/12	2040	05/02/2026	9.40 Put	Bond Future	159.5000	0.1595	104.1100	0.1041	34.727	0.0000	0.0000
2026/01/12	2040	07/05/2026		Bond Future	9.1765	101.1240	9.1445	101.3692	0.349	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.67 Call	Bond Future	16708.9200	16.7089	16951.8500	16.9519	1.454	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.67 Put	Bond Future	10.9900	0.0110	8.7500	0.0088	20.382	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.22 Call	Bond Future	19822.1200	19.8221	20066.8500	20.0669	1.235	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.22 Put	Bond Future	1.7800	0.0018	1.3400	0.0013	24.719	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.72 Call	Bond Future	16998.7000	16.9987	17241.9300	17.2419	1.431	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.72 Put	Bond Future	9.3900	0.0094	7.4500	0.0075	20.660	0.0000	0.0000
2026/01/12	2040	07/05/2026	10.70 Put	Bond Future	94.1900	0.0942	79.7600	0.0798	15.320	0.0000	0.0000
2026/01/12	2040	07/05/2026	10.70 Call	Bond Future	10822.7000	10.8227	11053.4400	11.0534	2.132	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.53 Call	Bond Future	21503.2400	21.5032	21748.2500	21.7483	1.139	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.53 Put	Bond Future	0.5800	0.0006	0.4200	0.0004	27.586	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.03 Call	Bond Future	18765.4100	18.7654	19009.7900	19.0098	1.302	0.0000	0.0000
2026/01/12	2040	07/05/2026	12.03 Put	Bond Future	3.4100	0.0034	2.6200	0.0026	23.167	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.12 Put	Bond Future	46.8200	0.0468	38.9800	0.0390	16.745	0.0000	0.0000
2026/01/12	2040	07/05/2026	11.12 Call	Bond Future	13435.8200	13.4358	13673.1500	13.6732	1.766	0.0000	0.0000
2026/01/12	2040	06/08/2026		Bond Future	9.2432	98.4353	9.2101	98.6850	0.359	0.0000	0.0000
2026/01/12	2040	06/08/2026	12.19 Call	Bond Future	19031.0000	19.0310	19276.8900	19.2769	1.292	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
2026/01/12	2040	06/08/2026	12.19 Put	Bond Future	29.5400	0.0295	25.7700	0.0258	12.762	0.0000
2026/01/12	2040	05/11/2026		Bond Future	9.3097	100.1412	9.2754	100.3955	0.369	0.0000
2026/01/12	2040	05/11/2026	11.06 Call	Bond Future	12244.9200	12.2449	12468.9100	12.4689	1.829	0.0000
2026/01/12	2040	05/11/2026	11.06 Put	Bond Future	429.2700	0.4293	398.9800	0.3990	7.056	0.0000
2026/01/12	2040	05/11/2026	11.27 Call	Bond Future	13448.1900	13.4482	13676.8800	13.6769	1.701	0.0000
2026/01/12	2040	05/11/2026	11.27 Put	Bond Future	355.0100	0.3550	329.4200	0.3294	7.208	0.0000
2026/01/12	2040	05/11/2026	10.67 Call	Bond Future	9992.6100	9.9926	10204.9100	10.2049	2.125	0.0000
2026/01/12	2040	05/11/2026	10.67 Put	Bond Future	624.8300	0.6248	582.8500	0.5829	6.719	0.0000
2026/01/12	2040	05/11/2026	9.91 Put	Bond Future	1357.2000	1.3572	1276.4400	1.2764	5.950	0.0000
2026/01/12	2040	05/11/2026	9.91 Call	Bond Future	5657.6100	5.6576	5831.1300	5.8311	3.067	0.0000
2026/01/12	2040	04/02/2027		Bond Future	9.3847	97.3669	9.3491	97.6259	0.379	0.0000
2026/01/12	2040	04/02/2027	9.93 Call	Bond Future	5715.4200	5.7154	5883.0400	5.8830	2.933	0.0000
2026/01/12	2040	04/02/2027	9.93 Put	Bond Future	1864.8800	1.8649	1773.5200	1.7735	4.899	0.0000
2026/01/12	2043	05/02/2026		Bond Future	122.5017	122.5017	121.9252	121.9252	0.471	0.0000
2026/01/12	2043	05/02/2026	109.66 Call	Bond Future	12841.6900	12.8417	12265.1800	12.2652	4.489	0.0000
2026/01/12	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2043	07/05/2026		Bond Future	124.7073	124.7073	124.1206	124.1206	0.471	0.0000
2026/01/12	2043	07/05/2026	111.70 Call	Bond Future	13007.3361	13.0073	12420.5610	12.4206	4.511	0.0000
2026/01/12	2043	07/05/2026	111.70 Put	Bond Future	0.0061	0.0000	0.0110	0.0000	79.935	0.0000
2026/01/12	2043	06/08/2026		Bond Future	124.1392	124.1392	123.5420	123.5420	0.481	0.0000
2026/01/12	2043	06/08/2026	110.88 Call	Bond Future	13259.9364	13.2599	12663.1295	12.6631	4.501	0.0000
2026/01/12	2043	06/08/2026	110.88 Put	Bond Future	0.7564	0.0008	1.1395	0.0011	50.649	0.0000
2026/01/12	2043	05/11/2026		Bond Future	126.3202	126.3202	125.7128	125.7128	0.481	0.0000
2026/01/12	2043	05/11/2026	112.84 Call	Bond Future	13484.9237	13.4849	12879.3912	12.8794	4.490	0.0000
2026/01/12	2043	05/11/2026	112.84 Put	Bond Future	4.7437	0.0047	6.5912	0.0066	38.947	0.0000
2026/01/12	2043	04/02/2027		Bond Future	125.6526	125.6526	125.0351	125.0351	0.491	0.0000
2026/01/12	2043	04/02/2027	117.63 Call	Bond Future	8241.4928	8.2415	7674.1239	7.6741	6.884	0.0000
2026/01/12	2043	04/02/2027	117.63 Put	Bond Future	218.9428	0.2189	268.9939	0.2690	22.860	0.0000
2026/01/12	2044	05/02/2026	11.45 Call	Bond Future	15275.7200	15.2757	15490.8000	15.4908	1.408	0.0000
2026/01/12	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2044	05/02/2026	11.25 Call	Bond Future	13996.7800	13.9968	14211.8500	14.2119	1.537	0.0000
2026/01/12	2044	05/02/2026	11.25 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/12	2044	05/02/2026	11.50 Call	Bond Future	15590.4400	15.5904	15805.5200	15.8055	1.380	0.0000
2026/01/12	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2044	05/02/2026	10.90 Put	Bond Future	0.0800	0.0001	0.0200	0.0000	75.000	0.0000
2026/01/12	2044	05/02/2026	10.90 Call	Bond Future	11679.0800	11.6791	11894.1000	11.8941	1.841	0.0000
2026/01/12	2044	05/02/2026	10.07 Put	Bond Future	11.6900	0.0117	5.7400	0.0057	50.898	0.0000
2026/01/12	2044	05/02/2026	10.07 Call	Bond Future	5759.6500	5.7597	5968.7800	5.9688	3.631	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
2026/01/12	2044	05/02/2026		Bond Future	9.3431	95.1182	9.3173	95.3333	0.277	0.0000
2026/01/12	2044	05/02/2026	11.56 Call	Bond Future	15965.5100	15.9655	16180.5900	16.1806	1.347	0.0000
2026/01/12	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2044	05/02/2026	10.00 Put	Bond Future	18.0600	0.0181	9.3500	0.0094	48.228	0.0000
2026/01/12	2044	05/02/2026	10.00 Call	Bond Future	5236.0200	5.2360	5442.3900	5.4424	3.941	0.0000
2026/01/12	2044	07/05/2026	Put	Bond Future	4200.9200	4.2009	4023.1500	4.0232	4.232	0.0000
2026/01/12	2044	07/05/2026	Call	Bond Future	1008.1700	1.0082	1049.3700	1.0494	4.087	0.0000
2026/01/12	2044	07/05/2026	10.00 Call	Bond Future	5233.4300	5.2334	5395.7200	5.3957	3.101	0.0000
2026/01/12	2044	07/05/2026	10.00 Put	Bond Future	558.9100	0.5589	502.2300	0.5022	10.141	0.0000
2026/01/12	2044	07/05/2026		Bond Future	9.4064	96.8073	9.3797	97.0262	0.284	0.0000
2026/01/12	2044	07/05/2026	11.80 Call	Bond Future	16874.2400	16.8742	17089.9100	17.0899	1.278	0.0000
2026/01/12	2044	07/05/2026	11.80 Put	Bond Future	18.7400	0.0187	15.4400	0.0154	17.609	0.0000
2026/01/12	2044	06/08/2026		Bond Future	9.4726	94.1660	9.4450	94.3891	0.291	0.0000
2026/01/12	2044	06/08/2026	12.42 Call	Bond Future	19873.3800	19.8734	20092.3000	20.0923	1.102	0.0000
2026/01/12	2044	06/08/2026	12.42 Put	Bond Future	36.9300	0.0369	32.7700	0.0328	11.265	0.0000
2026/01/12	2044	05/11/2026		Bond Future	9.5381	95.7979	9.5096	96.0251	0.299	0.0000
2026/01/12	2044	05/11/2026	11.34 Call	Bond Future	13354.5900	13.3546	13550.9600	13.5510	1.470	0.0000
2026/01/12	2044	05/11/2026	11.34 Put	Bond Future	529.7400	0.5297	498.8900	0.4989	5.824	0.0000
2026/01/12	2044	04/02/2027		Bond Future	9.6112	93.0736	9.5817	93.3050	0.306	0.0000
2026/01/12	2044	04/02/2027	10.18 Call	Bond Future	6277.6400	6.2776	6426.7300	6.4267	2.375	0.0000
2026/01/12	2044	04/02/2027	10.18 Put	Bond Future	1972.9800	1.9730	1890.6600	1.8907	4.172	0.0000
2026/01/12	2046	05/02/2026		Bond Future	139.2168	139.2168	139.2104	139.2104	0.005	0.0000
2026/01/12	2046	05/02/2026	121.65 Call	Bond Future	17566.7600	17.5668	17560.4200	17.5604	0.036	0.0000
2026/01/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2046	07/05/2026		Bond Future	139.4369	139.4369	139.4307	139.4307	0.004	0.0000
2026/01/12	2046	07/05/2026	124.95 Call	Bond Future	14486.9400	14.4869	14480.6800	14.4807	0.043	0.0000
2026/01/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2046	06/08/2026		Bond Future	141.9826	141.9826	141.9763	141.9763	0.004	0.0000
2026/01/12	2046	06/08/2026	122.38 Call	Bond Future	19602.5600	19.6026	19596.2900	19.5963	0.032	0.0000
2026/01/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2046	05/11/2026		Bond Future	142.1566	142.1566	142.1509	142.1509	0.004	0.0000
2026/01/12	2046	05/11/2026	125.48 Call	Bond Future	16676.6300	16.6766	16670.8500	16.6709	0.035	0.0000
2026/01/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2046	04/02/2027		Bond Future	144.6509	144.6509	144.6454	144.6454	0.004	0.0000
2026/01/12	2046	04/02/2027	131.09 Call	Bond Future	13560.9300	13.5609	13555.3900	13.5554	0.041	0.0000
2026/01/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2050	05/02/2026		Bond Future	140.0780	140.0780	140.4299	140.4299	0.251	0.0000
2026/01/12	2050	05/02/2026	122.82 Call	Bond Future	17258.0200	17.2580	17609.9100	17.6099	2.039	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
2026/01/12	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2050	07/05/2026		Bond Future	142.6001	142.6001	142.9584	142.9584	0.251	0.0000
2026/01/12	2050	07/05/2026	124.07 Call	Bond Future	18530.0600	18.5301	18888.4200	18.8884	1.934	0.0000
2026/01/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2050	06/08/2026		Bond Future	142.7618	142.7618	143.1268	143.1268	0.256	0.0000
2026/01/12	2050	06/08/2026	123.27 Call	Bond Future	19491.7900	19.4918	19856.7600	19.8568	1.872	0.0000
2026/01/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2050	05/11/2026		Bond Future	145.2707	145.2707	145.6426	145.6426	0.256	0.0000
2026/01/12	2050	05/11/2026	123.84 Call	Bond Future	21430.6500	21.4307	21802.6100	21.8026	1.736	0.0000
2026/01/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	2050	04/02/2027		Bond Future	145.3430	145.3430	145.7220	145.7220	0.261	0.0000
2026/01/12	2050	04/02/2027	132.39 Call	Bond Future	12953.0000	12.9530	13331.9700	13.3320	2.926	0.0000
2026/01/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	AL37	05/02/2026		Index Future	1266.5220	1266.5220	1267.5910	1267.5910	0.084	0.0000
2026/01/12	AL37	07/05/2026		Index Future	1289.0130	1289.0130	1290.1030	1290.1030	0.085	0.0000
2026/01/12	AL37	06/08/2026		Index Future	1311.9890	1311.9890	1313.1040	1313.1040	0.085	0.0000
2026/01/12	AL37	05/11/2026		Index Future	1335.0110	1335.0110	1336.1540	1336.1540	0.086	0.0000
2026/01/12	AL37	04/02/2027		Index Future	1358.1590	1358.1590	1359.3320	1359.3320	0.086	0.0000
2026/01/12	AL7T	05/02/2026		Index Future	1624.3130	1624.3130	1626.8290	1626.8290	0.155	0.0000
2026/01/12	AL7T	07/05/2026		Index Future	1653.1580	1653.1580	1655.7220	1655.7220	0.155	0.0000
2026/01/12	AL7T	06/08/2026		Index Future	1682.6250	1682.6250	1685.2410	1685.2410	0.155	0.0000
2026/01/12	AL7T	05/11/2026		Index Future	1712.1500	1712.1500	1714.8240	1714.8240	0.156	0.0000
2026/01/12	AL7T	04/02/2027		Index Future	1741.8370	1741.8370	1744.5710	1744.5710	0.157	0.0000
2026/01/12	ALBI	05/02/2026		Index Future	1368.7800	1368.7800	1370.9820	1370.9820	0.161	0.0000
2026/01/12	ALBI	07/05/2026		Index Future	1393.0870	1393.0870	1395.3310	1395.3310	0.161	0.0000
2026/01/12	ALBI	06/08/2026		Index Future	1417.9180	1417.9180	1420.2080	1420.2080	0.162	0.0000
2026/01/12	ALBI	05/11/2026		Index Future	1442.7990	1442.7990	1445.1380	1445.1380	0.162	0.0000
2026/01/12	ALBI	04/02/2027		Index Future	1467.8150	1467.8150	1470.2070	1470.2070	0.163	0.0000
2026/01/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	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
2026/01/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/12	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	
2026/01/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/12	ES33	05/02/2026		Bond Future	8.8417	95.7481	8.8155	95.8839	0.296	0.0000	0.0000
2026/01/12	ES33	05/02/2026	11.49 Call	Bond Future	12552.6000	12.5526	12688.4600	12.6885	1.082	0.0000	0.0000
2026/01/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES33	07/05/2026		Bond Future	8.9109	93.6789	8.8836	93.8173	0.307	0.0000	0.0000
2026/01/12	ES33	07/05/2026	11.69 Call	Bond Future	12798.3800	12.7984	12936.7400	12.9367	1.081	0.0000	0.0000
2026/01/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES33	06/08/2026		Bond Future	8.9828	95.3890	8.9541	95.5300	0.319	0.0000	0.0000
2026/01/12	ES33	06/08/2026	12.02 Call	Bond Future	13520.3700	13.5204	13661.4000	13.6614	1.043	0.0000	0.0000
2026/01/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES33	05/11/2026		Bond Future	9.0681	93.2732	9.0380	93.4170	0.332	0.0000	0.0000
2026/01/12	ES33	05/11/2026	10.83 Call	Bond Future	7944.8200	7.9448	8088.5600	8.0886	1.809	0.0000	0.0000
2026/01/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES33	04/02/2027		Bond Future	9.1692	94.9080	9.1375	95.0546	0.346	0.0000	0.0000
2026/01/12	ES33	04/02/2027	9.70 Call	Bond Future	2411.4600	2.4115	2558.0000	2.5580	6.077	0.0000	0.0000
2026/01/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES42	05/02/2026		Bond Future	9.5552	93.8883	9.5242	94.1257	0.325	0.0000	0.0000
2026/01/12	ES42	05/02/2026	11.85 Call	Bond Future	15288.5500	15.2886	15525.9800	15.5260	1.553	0.0000	0.0000
2026/01/12	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES42	07/05/2026		Bond Future	9.6240	91.3144	9.5919	91.5562	0.333	0.0000	0.0000
2026/01/12	ES42	07/05/2026	12.20 Call	Bond Future	16672.9800	16.6730	16914.7500	16.9148	1.450	0.0000	0.0000
2026/01/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES42	06/08/2026		Bond Future	9.6933	92.9810	9.6602	93.2274	0.342	0.0000	0.0000
2026/01/12	ES42	06/08/2026	12.65 Call	Bond Future	18506.6500	18.5067	18753.0300	18.7530	1.331	0.0000	0.0000
2026/01/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES42	05/11/2026		Bond Future	9.7688	90.3509	9.7346	90.6018	0.351	0.0000	0.0000
2026/01/12	ES42	05/11/2026	11.66 Call	Bond Future	12386.1200	12.3861	12637.0300	12.6370	2.026	0.0000	0.0000
2026/01/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	ES42	04/02/2027		Bond Future	9.8516	91.9331	9.8161	92.1886	0.360	0.0000	0.0000
2026/01/12	ES42	04/02/2027	10.29 Call	Bond Future	3073.1600	3.0732	3328.7200	3.3287	8.316	0.0000	0.0000
2026/01/12	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	
2026/01/12	GOVI	05/02/2026		GOVI	1343.4990	1343.4990	1345.6300	1345.6300	0.159	0.0000	0.0000
2026/01/12	GOVI	05/02/2026	1,150. Call 00	GOVI	1934990.0000	193.4990	1956300.0000	195.6300	1.101	0.0000	0.0000
2026/01/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	GOVI	07/05/2026		GOVI	1367.3560	1367.3560	1369.5280	1369.5280	0.159	0.0000	0.0000
2026/01/12	GOVI	07/05/2026	1,177. Call 00	GOVI	1903560.0000	190.3560	1925280.0000	192.5280	1.141	0.0000	0.0000
2026/01/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	GOVI	06/08/2026		GOVI	1391.7290	1391.7290	1393.9450	1393.9450	0.159	0.0000	0.0000
2026/01/12	GOVI	06/08/2026	1,189. Call 00	GOVI	2027290.0000	202.7290	2049450.0000	204.9450	1.093	0.0000	0.0000
2026/01/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	GOVI	05/11/2026		GOVI	1416.1500	1416.1500	1418.4150	1418.4150	0.160	0.0000	0.0000
2026/01/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1391500.0000	139.1500	1414150.0000	141.4150	1.628	0.0000	0.0000
2026/01/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	GOVI	04/02/2027		GOVI	1440.7050	1440.7050	1443.0200	1443.0200	0.161	0.0000	0.0000
2026/01/12	GOVI	04/02/2027	1,369. Call 00	GOVI	717050.0000	71.7050	740200.0000	74.0200	3.229	0.0000	0.0000
2026/01/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/12	I258	05/02/2026		Bond Future	128.2570	128.2570	127.8177	127.8177	0.342	0.0000	0.0000
2026/01/12	I258	05/02/2026	111.65 Call	Bond Future	16606.9700	16.6070	16167.7200	16.1677	2.645	0.0000	0.0000
2026/01/12	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	I258	07/05/2026		Bond Future	130.5660	130.5660	130.1192	130.1192	0.342	0.0000	0.0000
2026/01/12	I258	07/05/2026	113.73 Call	Bond Future	16836.1523	16.8362	16389.3631	16.3894	2.654	0.0000	0.0000
2026/01/12	I258	07/05/2026	113.73 Put	Bond Future	0.1723	0.0002	0.2031	0.0002	17.866	0.0000	0.0000
2026/01/12	I258	06/08/2026		Bond Future	130.1049	130.1049	129.6503	129.6503	0.349	0.0000	0.0000
2026/01/12	I258	06/08/2026	112.95 Call	Bond Future	17162.0203	17.1620	16708.4873	16.7085	2.643	0.0000	0.0000
2026/01/12	I258	06/08/2026	112.95 Put	Bond Future	7.1103	0.0071	8.2173	0.0082	15.570	0.0000	0.0000
2026/01/12	I258	05/11/2026		Bond Future	132.3908	132.3908	131.9284	131.9284	0.349	0.0000	0.0000
2026/01/12	I258	05/11/2026	114.95 Call	Bond Future	17471.7071	17.4717	17013.2609	17.0133	2.624	0.0000	0.0000
2026/01/12	I258	05/11/2026	114.95 Put	Bond Future	30.8671	0.0309	34.9109	0.0349	13.101	0.0000	0.0000
2026/01/12	I258	04/02/2027		Bond Future	131.8298	131.8298	131.3600	131.3600	0.356	0.0000	0.0000
2026/01/12	I258	04/02/2027	118.90 Call	Bond Future	13242.6273	13.2426	12802.7475	12.8027	3.322	0.0000	0.0000
2026/01/12	I258	04/02/2027	118.90 Put	Bond Future	312.8173	0.3128	342.7975	0.3428	9.584	0.0000	0.0000
2026/01/12	IGOV	05/02/2026		Index Future	430.8190	430.8190	430.5760	430.5760	0.056	0.0000	0.0000
2026/01/12	IGOV	07/05/2026		Index Future	438.5760	438.5760	438.3290	438.3290	0.056	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	
2026/01/12	IGOV	06/08/2026		Index Future	446.4980	446.4980	446.2480	446.2480	0.056	0.0000	0.0000
2026/01/12	IGOV	05/11/2026		Index Future	454.4350	454.4350	454.1840	454.1840	0.055	0.0000	0.0000
2026/01/12	IGOV	04/02/2027		Index Future	462.4160	462.4160	462.1640	462.1640	0.054	0.0000	0.0000
2026/01/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/12	R033	05/02/2026		Bond Future	7.9466	114.6550	7.9259	114.7740	0.261	0.0000	0.0000
2026/01/12	R033	05/02/2026	10.49 Call	Bond Future	13445.2400	13.4452	13564.2200	13.5642	0.885	0.0000	0.0000
2026/01/12	R033	05/02/2026	10.49 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/01/12	R033	07/05/2026		Bond Future	7.9845	111.6490	7.9627	111.7702	0.273	0.0000	0.0000
2026/01/12	R033	07/05/2026	10.38 Call	Bond Future	12420.3100	12.4203	12534.3100	12.5343	0.918	0.0000	0.0000
2026/01/12	R033	07/05/2026	10.38 Put	Bond Future	59.5600	0.0596	52.3600	0.0524	12.089	0.0000	0.0000
2026/01/12	R033	06/08/2026		Bond Future	8.0231	113.6602	8.0001	113.7837	0.286	0.0000	0.0000
2026/01/12	R033	06/08/2026	10.25 Call	Bond Future	11550.2200	11.5502	11654.1700	11.6542	0.900	0.0000	0.0000
2026/01/12	R033	06/08/2026	10.25 Put	Bond Future	344.3100	0.3443	324.7200	0.3247	5.690	0.0000	0.0000
2026/01/12	R033	05/11/2026		Bond Future	8.0710	110.5910	8.0469	110.7170	0.299	0.0000	0.0000
2026/01/12	R033	05/11/2026	9.33 Call	Bond Future	7300.7100	7.3007	7389.5100	7.3895	1.216	0.0000	0.0000
2026/01/12	R033	05/11/2026	9.33 Put	Bond Future	986.5600	0.9866	949.4100	0.9494	3.766	0.0000	0.0000
2026/01/12	R033	04/02/2027		Bond Future	8.1299	112.5042	8.1044	112.6326	0.314	0.0000	0.0000
2026/01/12	R033	04/02/2027	8.65 Call	Bond Future	4740.6300	4.7406	4810.7200	4.8107	1.478	0.0000	0.0000
2026/01/12	R033	04/02/2027	8.65 Put	Bond Future	2167.4100	2.1674	2109.0700	2.1091	2.692	0.0000	0.0000
2026/01/12	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	11.00 Call	Bond Future	15375.6300	15.3756	15541.4600	15.5415	1.079	0.0000	0.0000
2026/01/12	R035	05/02/2026	11.17 Call	Bond Future	16250.6000	16.2506	16416.4300	16.4164	1.020	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
2026/01/12	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.67 Call	Bond Future	13643.4000	13.6434	13809.2300	13.8092	1.215	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.17 Call	Bond Future	10931.4000	10.9314	11097.2300	11.0972	1.517	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.44 Call	Bond Future	12409.1800	12.4092	12575.0100	12.5750	1.336	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.94 Call	Bond Future	15064.0100	15.0640	15229.8400	15.2298	1.101	0.0000	0.0000
2026/01/12	R035	05/02/2026	12.44 Call	Bond Future	22432.1200	22.4321	22597.9500	22.5980	0.739	0.0000	0.0000
2026/01/12	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026		Bond Future	8.3349	107.3730	8.3091	107.5389	0.310	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.79 Call	Bond Future	14278.5100	14.2785	14444.3400	14.4443	1.161	0.0000	0.0000
2026/01/12	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.45 Call	Bond Future	1061.1500	1.0612	1147.1600	1.1472	8.105	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.45 Put	Bond Future	327.4300	0.3274	247.6100	0.2476	24.378	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.25 Call	Bond Future	5653.2300	5.6532	5817.9500	5.8180	2.914	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.25 Put	Bond Future	1.8500	0.0019	0.7400	0.0007	60.000	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.85 Put	Bond Future	27.3200	0.0273	15.2500	0.0153	44.180	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.85 Call	Bond Future	3259.3300	3.2593	3413.0900	3.4131	4.718	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.64 Call	Bond Future	7937.0700	7.9371	8102.8100	8.1028	2.088	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.64 Put	Bond Future	0.1300	0.0001	0.0400	0.0000	69.231	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.14 Call	Bond Future	4997.6600	4.9977	5161.3000	5.1613	3.274	0.0000	0.0000
2026/01/12	R035	05/02/2026	9.14 Put	Bond Future	3.9000	0.0039	1.7100	0.0017	56.154	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.64 Put	Bond Future	105.7100	0.1057	69.7000	0.0697	34.065	0.0000	0.0000
2026/01/12	R035	05/02/2026	8.64 Call	Bond Future	2036.1400	2.0361	2165.9600	2.1660	6.376	0.0000	0.0000
2026/01/12	R035	07/05/2026	8.29 Put	Bond Future	1570.6300	1.5706	1460.9900	1.4610	6.981	0.0000	0.0000
2026/01/12	R035	07/05/2026	8.29 Call	Bond Future	1006.2000	1.0062	1065.3900	1.0654	5.883	0.0000	0.0000
2026/01/12	R035	07/05/2026	8.79 Put	Bond Future	544.9800	0.5450	490.8500	0.4909	9.932	0.0000	0.0000
2026/01/12	R035	07/05/2026	8.79 Call	Bond Future	3072.7500	3.0728	3187.4500	3.1875	3.733	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.20 Call	Bond Future	5206.1900	5.2062	5347.2100	5.3472	2.709	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.20 Put	Bond Future	231.8700	0.2319	204.0600	0.2041	11.994	0.0000	0.0000
2026/01/12	R035	07/05/2026		Bond Future	8.3798	104.7790	8.3529	104.9478	0.321	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.86 Call	Bond Future	14124.1800	14.1242	14291.8900	14.2919	1.187	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.86 Put	Bond Future	5.4900	0.0055	4.3700	0.0044	20.401	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.66 Call	Bond Future	13089.0800	13.0891	13255.8700	13.2559	1.274	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.66 Put	Bond Future	10.8800	0.0109	8.8400	0.0088	18.750	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.16 Call	Bond Future	10439.6700	10.4397	10602.9800	10.6030	1.564	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.16 Put	Bond Future	34.0400	0.0340	28.5200	0.0285	16.216	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
2026/01/12	R035	07/05/2026	9.66 Put	Bond Future	91.1700	0.0912	78.3200	0.0783	14.095	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.66 Call	Bond Future	7718.6600	7.7187	7874.6400	7.8746	2.021	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.71 Call	Bond Future	13349.0300	13.3490	13516.1000	13.5161	1.252	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.71 Put	Bond Future	9.2000	0.0092	7.4400	0.0074	19.130	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.21 Call	Bond Future	10708.5400	10.7085	10872.2900	10.8723	1.529	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.21 Put	Bond Future	30.9800	0.0310	25.9000	0.0259	16.398	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.71 Put	Bond Future	82.3400	0.0823	70.5500	0.0706	14.319	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.71 Call	Bond Future	7992.5300	7.9925	8149.5700	8.1496	1.965	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.64 Call	Bond Future	12984.8900	12.9849	13151.5600	13.1516	1.284	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.64 Put	Bond Future	11.6200	0.0116	9.4600	0.0095	18.589	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.14 Call	Bond Future	10331.9100	10.3319	10495.0400	10.4950	1.579	0.0000	0.0000
2026/01/12	R035	07/05/2026	10.14 Put	Bond Future	35.3500	0.0354	29.6500	0.0297	16.124	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.64 Put	Bond Future	95.0000	0.0950	81.7000	0.0817	14.000	0.0000	0.0000
2026/01/12	R035	07/05/2026	9.64 Call	Bond Future	7609.1000	7.6091	7764.6300	7.7646	2.044	0.0000	0.0000
2026/01/12	R035	06/08/2026	10.22 Call	Bond Future	10395.0800	10.3951	10553.6500	10.5537	1.525	0.0000	0.0000
2026/01/12	R035	06/08/2026	10.22 Put	Bond Future	148.6000	0.1486	135.1300	0.1351	9.065	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.72 Call	Bond Future	7818.0900	7.8181	7966.5000	7.9665	1.898	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.72 Put	Bond Future	288.5000	0.2885	264.8700	0.2649	8.191	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.22 Put	Bond Future	573.9900	0.5740	532.5100	0.5325	7.227	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.22 Call	Bond Future	5281.3800	5.2814	5411.9400	5.4119	2.472	0.0000	0.0000
2026/01/12	R035	06/08/2026	10.13 Call	Bond Future	9931.8000	9.9318	10088.9700	10.0890	1.582	0.0000	0.0000
2026/01/12	R035	06/08/2026	10.13 Put	Bond Future	166.7900	0.1668	151.9200	0.1519	8.915	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.63 Call	Bond Future	7356.2200	7.3562	7502.0600	7.5021	1.983	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.63 Put	Bond Future	326.7200	0.3267	300.5200	0.3005	8.019	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.13 Put	Bond Future	650.9000	0.6509	605.0500	0.6051	7.044	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.13 Call	Bond Future	4838.7700	4.8388	4964.9600	4.9650	2.608	0.0000	0.0000
2026/01/12	R035	06/08/2026		Bond Future	8.4263	106.6666	8.3982	106.8386	0.334	0.0000	0.0000
2026/01/12	R035	06/08/2026	11.06 Call	Bond Future	14615.7900	14.6158	14784.3500	14.7844	1.153	0.0000	0.0000
2026/01/12	R035	06/08/2026	11.06 Put	Bond Future	29.9500	0.0300	26.4700	0.0265	11.619	0.0000	0.0000
2026/01/12	R035	06/08/2026	8.29 Put	Bond Future	2171.6300	2.1716	2062.8200	2.0628	5.011	0.0000	0.0000
2026/01/12	R035	06/08/2026	8.29 Call	Bond Future	1333.7600	1.3338	1396.9900	1.3970	4.741	0.0000	0.0000
2026/01/12	R035	06/08/2026	8.79 Put	Bond Future	1052.3100	1.0523	985.9400	0.9859	6.307	0.0000	0.0000
2026/01/12	R035	06/08/2026	8.79 Call	Bond Future	3244.9000	3.2449	3350.5700	3.3506	3.256	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.39 Call	Bond Future	6133.5100	6.1335	6271.2000	6.2712	2.245	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.39 Put	Bond Future	454.4700	0.4545	420.1200	0.4201	7.558	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.71 Call	Bond Future	7766.7300	7.7667	7914.8700	7.9149	1.907	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.71 Put	Bond Future	292.5400	0.2925	268.6400	0.2686	8.170	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.21 Call	Bond Future	5231.9200	5.2319	5362.0100	5.3620	2.486	0.0000	0.0000
2026/01/12	R035	06/08/2026	9.21 Put	Bond Future	582.0700	0.5821	540.1200	0.5401	7.207	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	
2026/01/12	R035	06/08/2026	8.71 Put	Bond Future	1180.3800	1.1804	1108.1400	1.1081	6.120	0.0000	0.0000
2026/01/12	R035	06/08/2026	8.71 Call	Bond Future	2895.8800	2.8959	2995.6800	2.9957	3.446	0.0000	0.0000
2026/01/12	R035	05/11/2026	9.80 Call	Bond Future	7952.4800	7.9525	8098.1200	8.0981	1.831	0.0000	0.0000
2026/01/12	R035	05/11/2026	9.80 Put	Bond Future	476.5900	0.4766	446.9400	0.4469	6.221	0.0000	0.0000
2026/01/12	R035	05/11/2026	9.30 Call	Bond Future	5560.7700	5.5608	5688.9900	5.6890	2.306	0.0000	0.0000
2026/01/12	R035	05/11/2026	9.30 Put	Bond Future	838.6200	0.8386	791.5500	0.7916	5.613	0.0000	0.0000
2026/01/12	R035	05/11/2026	8.80 Put	Bond Future	1488.0000	1.4880	1414.5600	1.4146	4.935	0.0000	0.0000
2026/01/12	R035	05/11/2026	8.80 Call	Bond Future	3351.8300	3.3518	3453.6800	3.4537	3.039	0.0000	0.0000
2026/01/12	R035	05/11/2026		Bond Future	8.4838	104.0172	8.4544	104.1925	0.346	0.0000	0.0000
2026/01/12	R035	05/11/2026	10.03 Call	Bond Future	9077.7300	9.0777	9229.1000	9.2291	1.667	0.0000	0.0000
2026/01/12	R035	05/11/2026	10.03 Put	Bond Future	369.0500	0.3691	345.1300	0.3451	6.482	0.0000	0.0000
2026/01/12	R035	04/02/2027		Bond Future	8.5517	105.8175	8.5209	105.9961	0.359	0.0000	0.0000
2026/01/12	R035	04/02/2027	9.02 Call	Bond Future	4110.7400	4.1107	4222.8900	4.2229	2.728	0.0000	0.0000
2026/01/12	R035	04/02/2027	9.02 Put	Bond Future	1438.1100	1.4381	1371.6800	1.3717	4.619	0.0000	0.0000
2026/01/12	R038	05/02/2026		Bond Future	8.8681	118.6847	8.8472	118.8538	0.236	0.0000	0.0000
2026/01/12	R038	05/02/2026	11.44 Call	Bond Future	18399.4000	18.3994	18568.5400	18.5685	0.919	0.0000	0.0000
2026/01/12	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R038	07/05/2026		Bond Future	8.9284	115.3091	8.9067	115.4813	0.243	0.0000	0.0000
2026/01/12	R038	07/05/2026	11.40 Call	Bond Future	17469.3300	17.4693	17639.8500	17.6399	0.976	0.0000	0.0000
2026/01/12	R038	07/05/2026	11.40 Put	Bond Future	9.4400	0.0094	7.7400	0.0077	18.008	0.0000	0.0000
2026/01/12	R038	06/08/2026		Bond Future	8.9902	117.3862	8.9677	117.5617	0.251	0.0000	0.0000
2026/01/12	R038	06/08/2026	11.77 Call	Bond Future	19067.9700	19.0680	19239.5300	19.2395	0.900	0.0000	0.0000
2026/01/12	R038	06/08/2026	11.77 Put	Bond Future	38.7100	0.0387	34.7600	0.0348	10.204	0.0000	0.0000
2026/01/12	R038	05/11/2026		Bond Future	9.0591	113.9406	9.0356	114.1194	0.259	0.0000	0.0000
2026/01/12	R038	05/11/2026	10.72 Call	Bond Future	12140.3700	12.1404	12296.0200	12.2960	1.282	0.0000	0.0000
2026/01/12	R038	05/11/2026	10.72 Put	Bond Future	405.6800	0.4057	382.5400	0.3825	5.704	0.0000	0.0000
2026/01/12	R038	04/02/2027		Bond Future	9.1366	115.9114	9.1123	116.0936	0.267	0.0000	0.0000
2026/01/12	R038	04/02/2027	9.60 Call	Bond Future	5502.3100	5.5023	5611.0800	5.6111	1.977	0.0000	0.0000
2026/01/12	R038	04/02/2027	9.60 Put	Bond Future	2116.3100	2.1163	2042.8200	2.0428	3.473	0.0000	0.0000
2026/01/12	R053	05/02/2026		Bond Future	9.0949	129.5510	9.0792	129.7418	0.172	0.0000	0.0000
2026/01/12	R053	05/02/2026	11.49 Call	Bond Future	24217.2400	24.2172	24408.0300	24.4080	0.788	0.0000	0.0000
2026/01/12	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R053	07/05/2026		Bond Future	9.1440	125.9914	9.1279	126.1856	0.177	0.0000	0.0000
2026/01/12	R053	07/05/2026	11.69 Call	Bond Future	25232.2900	25.2323	25423.9500	25.4240	0.760	0.0000	0.0000
2026/01/12	R053	07/05/2026	11.69 Put	Bond Future	16.1000	0.0161	13.5200	0.0135	16.025	0.0000	0.0000
2026/01/12	R053	06/08/2026		Bond Future	9.1938	128.2609	9.1772	128.4588	0.181	0.0000	0.0000
2026/01/12	R053	06/08/2026	12.28 Call	Bond Future	29189.9600	29.1900	29384.0900	29.3841	0.665	0.0000	0.0000
2026/01/12	R053	06/08/2026	12.28 Put	Bond Future	40.3700	0.0404	36.5600	0.0366	9.438	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
2026/01/12	R053	05/11/2026		Bond Future	9.2478	124.6258	9.2307	124.8276	0.185	0.0000
2026/01/12	R053	05/11/2026	11.21 Call	Bond Future	20470.8000	20.4708	20644.7000	20.6447	0.850	0.0000
2026/01/12	R053	05/11/2026	11.21 Put	Bond Future	620.7200	0.6207	592.8700	0.5929	4.487	0.0000
2026/01/12	R053	04/02/2027		Bond Future	9.3073	126.7816	9.2896	126.9871	0.190	0.0000
2026/01/12	R053	04/02/2027	9.99 Call	Bond Future	9951.3400	9.9513	10084.1700	10.0842	1.335	0.0000
2026/01/12	R053	04/02/2027	9.99 Put	Bond Future	2442.9700	2.4430	2370.2900	2.3703	2.975	0.0000
2026/01/12	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2026/01/12	R186	05/02/2026	8.43 Call	Bond Future	42.8600	0.0429	40.4100	0.0404	5.716	0.0000
2026/01/12	R186	05/02/2026	8.43 Put	Bond Future	42.8600	0.0429	40.4100	0.0404	5.716	0.0000
2026/01/12	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2026/01/12	R186	07/05/2026	8.69 Call	Bond Future	89.6600	0.0897	88.5200	0.0885	1.271	0.0000
2026/01/12	R186	07/05/2026	8.69 Put	Bond Future	89.6600	0.0897	88.5200	0.0885	1.271	0.0000
2026/01/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/01/12	R186	06/08/2026	8.57 Call	Bond Future	81.3800	0.0814	80.7900	0.0808	0.725	0.0000
2026/01/12	R186	06/08/2026	8.57 Put	Bond Future	81.3800	0.0814	80.7900	0.0808	0.725	0.0000
2026/01/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/01/12	R186	05/11/2026	8.12 Call	Bond Future	48.2900	0.0483	48.0400	0.0480	0.518	0.0000
2026/01/12	R186	05/11/2026	8.12 Put	Bond Future	48.2900	0.0483	48.0400	0.0480	0.518	0.0000
2026/01/12	R202	05/02/2026		Bond Future	293.8788	293.8788	292.8704	292.8704	0.343	0.0000
2026/01/12	R202	05/02/2026	277.82 Call	Bond Future	16058.8200	16.0588	15050.3800	15.0504	6.280	0.0000
2026/01/12	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R202	07/05/2026		Bond Future	299.1700	299.1700	298.1436	298.1436	0.343	0.0000
2026/01/12	R202	07/05/2026	277.55 Call	Bond Future	21619.9500	21.6200	20593.6100	20.5936	4.747	0.0000
2026/01/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R202	06/08/2026		Bond Future	299.2334	299.2334	298.1891	298.1891	0.349	0.0000
2026/01/12	R202	06/08/2026	278.86 Call	Bond Future	20373.4200	20.3734	19329.0700	19.3291	5.126	0.0000
2026/01/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R202	05/11/2026		Bond Future	304.4923	304.4923	303.4304	303.4304	0.349	0.0000
2026/01/12	R202	05/11/2026	280.46 Call	Bond Future	24032.3400	24.0323	22970.4000	22.9704	4.419	0.0000
2026/01/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R202	04/02/2027		Bond Future	304.3573	304.3573	303.2780	303.2780	0.355	0.0000
2026/01/12	R202	04/02/2027	294.73 Call	Bond Future	9627.3300	9.6273	8548.0100	8.5480	11.211	0.0000
2026/01/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R209	05/02/2026		Bond Future	8.5344	86.9787	8.5087	87.1341	0.302	0.0000
2026/01/12	R209	05/02/2026	10.93 Call	Bond Future	12966.8900	12.9669	13122.3000	13.1223	1.199	0.0000
2026/01/12	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R209	07/05/2026		Bond Future	8.5822	85.3726	8.5554	85.5309	0.312	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	
2026/01/12	R209	07/05/2026	11.07 Call	Bond Future	13208.6200	13.2086	13365.7200	13.3657	1.189	0.0000	0.0000
2026/01/12	R209	07/05/2026	11.07 Put	Bond Future	5.8400	0.0058	4.6700	0.0047	20.034	0.0000	0.0000
2026/01/12	R209	06/08/2026		Bond Future	8.6311	86.9106	8.6033	87.0718	0.322	0.0000	0.0000
2026/01/12	R209	06/08/2026	11.39 Call	Bond Future	14268.8900	14.2689	14427.2200	14.4272	1.110	0.0000	0.0000
2026/01/12	R209	06/08/2026	11.39 Put	Bond Future	24.8300	0.0248	21.9400	0.0219	11.639	0.0000	0.0000
2026/01/12	R209	05/11/2026		Bond Future	8.6867	85.2678	8.6579	85.4320	0.332	0.0000	0.0000
2026/01/12	R209	05/11/2026	10.32 Call	Bond Future	9019.9100	9.0199	9162.6800	9.1627	1.583	0.0000	0.0000
2026/01/12	R209	05/11/2026	10.32 Put	Bond Future	339.1800	0.3392	317.7100	0.3177	6.330	0.0000	0.0000
2026/01/12	R209	04/02/2027		Bond Future	8.7505	86.7435	8.7205	86.9108	0.342	0.0000	0.0000
2026/01/12	R209	04/02/2027	9.28 Call	Bond Future	4314.4600	4.3145	4420.5500	4.4206	2.459	0.0000	0.0000
2026/01/12	R209	04/02/2027	9.28 Put	Bond Future	1426.0200	1.4260	1364.8000	1.3648	4.293	0.0000	0.0000
2026/01/12	R210	05/02/2026		Bond Future	258.0944	258.0944	258.0822	258.0822	0.005	0.0000	0.0000
2026/01/12	R210	05/02/2026	253.10 Call	Bond Future	4994.3700	4.9944	4982.2300	4.9822	0.243	0.0000	0.0000
2026/01/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R210	07/05/2026		Bond Future	259.2753	259.2753	259.2632	259.2632	0.005	0.0000	0.0000
2026/01/12	R210	07/05/2026	255.40 Call	Bond Future	3875.3200	3.8753	3863.1900	3.8632	0.313	0.0000	0.0000
2026/01/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R210	06/08/2026		Bond Future	264.0089	264.0089	263.9969	263.9969	0.005	0.0000	0.0000
2026/01/12	R210	06/08/2026	259.84 Call	Bond Future	4168.8700	4.1689	4156.9400	4.1569	0.286	0.0000	0.0000
2026/01/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R210	05/11/2026		Bond Future	265.1303	265.1303	265.1190	265.1190	0.004	0.0000	0.0000
2026/01/12	R210	05/11/2026	253.33 Call	Bond Future	11800.2600	11.8003	11788.9500	11.7890	0.096	0.0000	0.0000
2026/01/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R210	04/02/2027		Bond Future	269.7830	269.7830	269.7722	269.7722	0.004	0.0000	0.0000
2026/01/12	R210	04/02/2027	266.03 Call	Bond Future	3752.9600	3.7530	3742.1800	3.7422	0.287	0.0000	0.0000
2026/01/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R213	05/02/2026		Bond Future	7.5838	100.7341	7.5631	100.8184	0.273	0.0000	0.0000
2026/01/12	R213	05/02/2026	9.89 Call	Bond Future	8863.9000	8.8639	8948.1800	8.9482	0.951	0.0000	0.0000
2026/01/12	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R213	07/05/2026		Bond Future	7.6060	98.9731	7.5840	99.0589	0.289	0.0000	0.0000
2026/01/12	R213	07/05/2026	9.80 Call	Bond Future	8135.7100	8.1357	8220.2500	8.2203	1.039	0.0000	0.0000
2026/01/12	R213	07/05/2026	9.80 Put	Bond Future	7.4200	0.0074	6.1400	0.0061	17.251	0.0000	0.0000
2026/01/12	R213	06/08/2026		Bond Future	7.6278	100.7561	7.6043	100.8436	0.307	0.0000	0.0000
2026/01/12	R213	06/08/2026	9.69 Call	Bond Future	7393.7800	7.3938	7476.4400	7.4764	1.118	0.0000	0.0000
2026/01/12	R213	06/08/2026	9.69 Put	Bond Future	53.8200	0.0538	48.9700	0.0490	9.012	0.0000	0.0000
2026/01/12	R213	05/11/2026		Bond Future	7.6659	98.9549	7.6408	99.0442	0.327	0.0000	0.0000
2026/01/12	R213	05/11/2026	8.75 Call	Bond Future	4114.0600	4.1141	4184.2600	4.1843	1.706	0.0000	0.0000
2026/01/12	R213	05/11/2026	8.75 Put	Bond Future	348.5000	0.3485	329.4400	0.3294	5.469	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
2026/01/12	R213	04/02/2027		Bond Future	7.7179	100.6682	7.6909	100.7592	0.350	0.0000
2026/01/12	R213	04/02/2027	8.14 Call	Bond Future	2234.8500	2.2349	2290.4600	2.2905	2.488	0.0000
2026/01/12	R213	04/02/2027	8.14 Put	Bond Future	823.5600	0.8236	788.1000	0.7881	4.306	0.0000
2026/01/12	R214	05/02/2026		Bond Future	9.1627	81.4066	9.1317	81.6179	0.338	0.0000
2026/01/12	R214	05/02/2026	11.26 Call	Bond Future	12631.4600	12.6315	12842.7500	12.8428	1.673	0.0000
2026/01/12	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R214	07/05/2026		Bond Future	9.2177	79.5559	9.1859	79.7709	0.346	0.0000
2026/01/12	R214	07/05/2026	11.53 Call	Bond Future	13628.8200	13.6288	13840.8000	13.8408	1.555	0.0000
2026/01/12	R214	07/05/2026	11.53 Put	Bond Future	16.4100	0.0164	13.3100	0.0133	18.891	0.0000
2026/01/12	R214	06/08/2026		Bond Future	9.2746	80.9891	9.2417	81.2082	0.355	0.0000
2026/01/12	R214	06/08/2026	11.97 Call	Bond Future	15408.3800	15.4084	15622.1400	15.6221	1.387	0.0000
2026/01/12	R214	06/08/2026	11.97 Put	Bond Future	45.1100	0.0451	39.8100	0.0398	11.749	0.0000
2026/01/12	R214	05/11/2026		Bond Future	9.3387	79.0984	9.3048	79.3215	0.363	0.0000
2026/01/12	R214	05/11/2026	10.97 Call	Bond Future	10172.2800	10.1723	10366.1100	10.3661	1.905	0.0000
2026/01/12	R214	05/11/2026	10.97 Put	Bond Future	424.9700	0.4250	395.7400	0.3957	6.878	0.0000
2026/01/12	R214	04/02/2027		Bond Future	9.4106	80.4676	9.3755	80.6947	0.373	0.0000
2026/01/12	R214	04/02/2027	9.90 Call	Bond Future	4824.6200	4.8246	4968.2800	4.9683	2.978	0.0000
2026/01/12	R214	04/02/2027	9.90 Put	Bond Future	1748.5400	1.7485	1665.0900	1.6651	4.773	0.0000
2026/01/12	R248	05/02/2026	9.50 Put	Bond Future	328.8800	0.3289	240.9500	0.2410	26.736	0.0000
2026/01/12	R248	05/02/2026	9.50 Call	Bond Future	2199.7000	2.1997	2343.4800	2.3435	6.536	0.0000
2026/01/12	R248	05/02/2026	10.00 Put	Bond Future	20.4300	0.0204	10.7400	0.0107	47.430	0.0000
2026/01/12	R248	05/02/2026	10.00 Call	Bond Future	6063.1800	6.0632	6285.2000	6.2852	3.662	0.0000
2026/01/12	R248	05/02/2026	10.48 Call	Bond Future	9769.9500	9.7700	10000.8400	10.0008	2.363	0.0000
2026/01/12	R248	05/02/2026	10.48 Put	Bond Future	1.3100	0.0013	0.4900	0.0005	62.595	0.0000
2026/01/12	R248	05/02/2026		Bond Future	9.2874	98.9267	9.2615	99.1585	0.279	0.0000
2026/01/12	R248	05/02/2026	11.46 Call	Bond Future	16619.2200	16.6192	16850.9300	16.8509	1.394	0.0000
2026/01/12	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/12	R248	05/02/2026	9.65 Put	Bond Future	147.4800	0.1475	98.3000	0.0983	33.347	0.0000
2026/01/12	R248	05/02/2026	9.65 Call	Bond Future	3302.6100	3.3026	3485.1400	3.4851	5.527	0.0000
2026/01/12	R248	05/02/2026	8.90 Put	Bond Future	3601.6900	3.6017	3369.3500	3.3694	6.451	0.0000
2026/01/12	R248	05/02/2026	8.90 Call	Bond Future	35.4000	0.0354	34.7700	0.0348	1.780	0.0000
2026/01/12	R248	05/02/2026	9.40 Put	Bond Future	545.3600	0.5454	423.5900	0.4236	22.328	0.0000
2026/01/12	R248	05/02/2026	9.40 Call	Bond Future	1543.8100	1.5438	1653.7500	1.6538	7.121	0.0000
2026/01/12	R248	05/02/2026	9.90 Call	Bond Future	5269.1000	5.2691	5485.0100	5.4850	4.098	0.0000
2026/01/12	R248	05/02/2026	9.90 Put	Bond Future	36.1700	0.0362	20.3700	0.0204	43.683	0.0000
2026/01/12	R248	07/05/2026		Bond Future	9.3414	96.2461	9.3148	96.4819	0.285	0.0000
2026/01/12	R248	07/05/2026	11.72 Call	Bond Future	17786.7600	17.7868	18018.8700	18.0189	1.305	0.0000
2026/01/12	R248	07/05/2026	11.72 Put	Bond Future	20.9400	0.0209	17.2600	0.0173	17.574	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
2026/01/12	R248	06/08/2026		Bond Future		9.3970	97.9800	9.3696	98.2202	0.292	0.0000	0.0000
2026/01/12	R248	06/08/2026	12.37 Call	Bond Future		21170.4200	21.1704	21406.1600	21.4062	1.114	0.0000	0.0000
2026/01/12	R248	06/08/2026	12.37 Put	Bond Future		39.6700	0.0397	35.2000	0.0352	11.268	0.0000	0.0000
2026/01/12	R248	05/11/2026		Bond Future		9.4590	95.2432	9.4307	95.4878	0.299	0.0000	0.0000
2026/01/12	R248	05/11/2026	11.31 Call	Bond Future		14530.6700	14.5307	14744.6600	14.7447	1.473	0.0000	0.0000
2026/01/12	R248	05/11/2026	11.31 Put	Bond Future		512.2600	0.5123	481.6100	0.4816	5.983	0.0000	0.0000
2026/01/12	R248	04/02/2027		Bond Future		9.5280	96.8915	9.4988	97.1406	0.306	0.0000	0.0000
2026/01/12	R248	04/02/2027	10.11 Call	Bond Future		6949.9000	6.9499	7109.9800	7.1100	2.303	0.0000	0.0000
2026/01/12	R248	04/02/2027	10.11 Put	Bond Future		2198.6500	2.1987	2109.6300	2.1096	4.049	0.0000	0.0000
2026/01/12	R2R9	05/02/2026		Bond Future		9.0287	110.0218	9.0027	110.2283	0.287	0.0000	0.0000
2026/01/12	R2R9	05/02/2026	102.99 Call	Bond Future		97031.2200	97.0312	97237.7800	97.2378	0.213	0.0000	0.0000
2026/01/12	R2R9	05/02/2026	102.99 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R2R9	07/05/2026		Bond Future		9.0907	106.9975	9.0638	107.2078	0.296	0.0000	0.0000
2026/01/12	R2R9	07/05/2026	99.91 Call	Bond Future		96147.7700	96.1478	96358.0600	96.3581	0.219	0.0000	0.0000
2026/01/12	R2R9	07/05/2026	99.91 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R2R9	06/08/2026		Bond Future		9.1544	108.9249	9.1265	109.1391	0.304	0.0000	0.0000
2026/01/12	R2R9	06/08/2026	101.74 Call	Bond Future		95805.3800	95.8054	96019.6200	96.0196	0.224	0.0000	0.0000
2026/01/12	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R2R9	05/11/2026		Bond Future		9.2246	105.8365	9.1957	106.0548	0.314	0.0000	0.0000
2026/01/12	R2R9	05/11/2026	98.56 Call	Bond Future		94866.4500	94.8665	95084.7200	95.0847	0.230	0.0000	0.0000
2026/01/12	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R2R9	04/02/2027		Bond Future		9.3031	107.6672	9.2731	107.8895	0.323	0.0000	0.0000
2026/01/12	R2R9	04/02/2027	9.89 Call	Bond Future		5722.3400	5.7223	5871.7100	5.8717	2.610	0.0000	0.0000
2026/01/12	R2R9	04/02/2027	9.89 Put	Bond Future		1507.6500	1.5077	1434.7200	1.4347	4.837	0.0000	0.0000
2026/01/12	R4R2	05/02/2026		Bond Future		9.2390	111.0338	9.2080	111.3057	0.335	0.0000	0.0000
2026/01/12	R4R2	05/02/2026	103.43 Call	Bond Future		97758.5600	97.7586	98030.4700	98.0305	0.278	0.0000	0.0000
2026/01/12	R4R2	05/02/2026	103.43 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R4R2	07/05/2026		Bond Future		9.3021	107.9015	9.2700	108.1784	0.344	0.0000	0.0000
2026/01/12	R4R2	07/05/2026	100.23 Call	Bond Future		96812.4300	96.8124	97089.2600	97.0893	0.286	0.0000	0.0000
2026/01/12	R4R2	07/05/2026	100.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R4R2	06/08/2026		Bond Future		9.3667	109.8451	9.3335	110.1271	0.354	0.0000	0.0000
2026/01/12	R4R2	06/08/2026	102.06 Call	Bond Future		96427.8200	96.4278	96709.8200	96.7098	0.292	0.0000	0.0000
2026/01/12	R4R2	06/08/2026	102.06 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R4R2	05/11/2026		Bond Future		9.4370	106.6467	9.4027	106.9339	0.363	0.0000	0.0000
2026/01/12	R4R2	05/11/2026	98.76 Call	Bond Future		95424.1300	95.4241	95711.3200	95.7113	0.301	0.0000	0.0000
2026/01/12	R4R2	05/11/2026	98.76 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	R4R2	04/02/2027		Bond Future		9.5148	108.4914	9.4793	108.7838	0.373	0.0000	0.0000
2026/01/12	R4R2	04/02/2027	10.13 Call	Bond Future		6505.0800	6.5051	6706.6000	6.7066	3.098	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
2026/01/12	R4R2	04/02/2027	10.13 Put	Bond Future	1622.1100	1.6221	1531.1800	1.5312	5.606	0.0000	0.0000
2026/01/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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