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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2026 TO 13/01/2026

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
2026/01/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/13	2029	05/02/2026		Bond Future	144.7911	144.7911	144.8499	0.041	0.0000	0.0000
2026/01/13	2029	05/02/2026	140.11 Call	Bond Future	4681.1200	4.6811	4739.9000	1.256	0.0000	0.0000
2026/01/13	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2029	07/05/2026		Bond Future	145.9431	145.9431	146.0030	0.041	0.0000	0.0000
2026/01/13	2029	07/05/2026	141.82 Call	Bond Future	4123.0800	4.1231	4183.0100	1.454	0.0000	0.0000
2026/01/13	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	
2026/01/13	2029	06/08/2026			Bond Future	148.6079	148.6079	148.6691	148.6691	0.041	0.0000	0.0000
2026/01/13	2029	06/08/2026	144.10 Call		Bond Future	4507.8500	4.5079	4569.0800	4.5691	1.358	0.0000	0.0000
2026/01/13	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2029	05/11/2026			Bond Future	149.7432	149.7432	149.8062	149.8062	0.042	0.0000	0.0000
2026/01/13	2029	05/11/2026	147.56 Call		Bond Future	2183.2100	2.1832	2246.2000	2.2462	2.885	0.0000	0.0000
2026/01/13	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2029	04/02/2027			Bond Future	152.3718	152.3718	152.4364	152.4364	0.042	0.0000	0.0000
2026/01/13	2029	04/02/2027	149.72 Call		Bond Future	2651.8400	2.6518	2716.3800	2.7164	2.434	0.0000	0.0000
2026/01/13	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2030	05/02/2026			Bond Future	7.3388	102.4604	7.3387	102.4609	0.002	0.0000	0.0000
2026/01/13	2030	05/02/2026	9.49 Call		Bond Future	7081.5500	7.0816	7082.0000	7.0820	0.006	0.0000	0.0000
2026/01/13	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2030	07/05/2026			Bond Future	7.3553	104.2799	7.3552	104.2805	0.002	0.0000	0.0000
2026/01/13	2030	07/05/2026	9.39 Call		Bond Future	6358.8600	6.3589	6359.1700	6.3592	0.005	0.0000	0.0000
2026/01/13	2030	07/05/2026	9.39 Put		Bond Future	6.4500	0.0065	6.2100	0.0062	3.721	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.21 Put		Bond Future	850.3900	0.8504	847.6400	0.8476	0.323	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.21 Call		Bond Future	377.1100	0.3771	374.9100	0.3749	0.583	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.71 Put		Bond Future	270.0600	0.2701	267.4700	0.2675	0.959	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.71 Call		Bond Future	1413.7600	1.4138	1411.7200	1.4117	0.144	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.92 Call		Bond Future	1980.0800	1.9801	1978.5000	1.9785	0.080	0.0000	0.0000
2026/01/13	2030	07/05/2026	7.92 Put		Bond Future	166.5800	0.1666	164.4500	0.1645	1.279	0.0000	0.0000
2026/01/13	2030	06/08/2026	7.21 Put		Bond Future	1047.2300	1.0472	1045.0000	1.0450	0.213	0.0000	0.0000
2026/01/13	2030	06/08/2026	7.21 Call		Bond Future	554.0100	0.5540	552.4500	0.5525	0.282	0.0000	0.0000
2026/01/13	2030	06/08/2026	7.71 Put		Bond Future	491.7700	0.4918	489.5500	0.4896	0.451	0.0000	0.0000
2026/01/13	2030	06/08/2026	7.71 Call		Bond Future	1517.0300	1.5170	1515.4800	1.5155	0.102	0.0000	0.0000
2026/01/13	2030	06/08/2026	8.06 Call		Bond Future	2365.9000	2.3659	2364.6900	2.3647	0.051	0.0000	0.0000
2026/01/13	2030	06/08/2026	8.06 Put		Bond Future	294.1800	0.2942	292.3000	0.2923	0.639	0.0000	0.0000
2026/01/13	2030	06/08/2026			Bond Future	7.3714	102.1494	7.3712	102.1501	0.003	0.0000	0.0000
2026/01/13	2030	06/08/2026	9.22 Call		Bond Future	5501.0400	5.5010	5500.9800	5.5010	0.001	0.0000	0.0000
2026/01/13	2030	06/08/2026	9.22 Put		Bond Future	55.3500	0.0554	54.6200	0.0546	1.319	0.0000	0.0000
2026/01/13	2030	05/11/2026			Bond Future	7.3902	103.9203	7.3899	103.9212	0.004	0.0000	0.0000
2026/01/13	2030	05/11/2026	8.39 Call		Bond Future	3065.3700	3.0654	3064.9200	3.0649	0.015	0.0000	0.0000
2026/01/13	2030	05/11/2026	8.39 Put		Bond Future	260.5100	0.2605	259.1200	0.2591	0.534	0.0000	0.0000
2026/01/13	2030	04/02/2027			Bond Future	7.4222	101.7130	7.4217	101.7142	0.006	0.0000	0.0000
2026/01/13	2030	04/02/2027	7.82 Call		Bond Future	1697.4600	1.6975	1696.9700	1.6970	0.029	0.0000	0.0000
2026/01/13	2030	04/02/2027	7.82 Put		Bond Future	649.4900	0.6495	647.7500	0.6478	0.268	0.0000	0.0000
2026/01/13	2031	05/02/2026			Bond Future	112.7172	112.7172	112.7114	112.7114	0.005	0.0000	0.0000
2026/01/13	2031	05/02/2026	111.76 Call		Bond Future	968.1900	0.9682	961.4500	0.9615	0.696	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	
2026/01/13	2031	05/02/2026	111.76 Put	Bond Future	10.9500	0.0110	10.0700	0.0101	8.037	0.0000	0.0000
2026/01/13	2031	07/05/2026		Bond Future	114.7467	114.7467	114.7409	114.7409	0.005	0.0000	0.0000
2026/01/13	2031	07/05/2026	113.84 Call	Bond Future	1054.8600	1.0549	1048.7900	1.0488	0.575	0.0000	0.0000
2026/01/13	2031	07/05/2026	113.84 Put	Bond Future	148.1400	0.1481	147.9000	0.1479	0.162	0.0000	0.0000
2026/01/13	2031	06/08/2026		Bond Future	114.4269	114.4269	114.4214	114.4214	0.005	0.0000	0.0000
2026/01/13	2031	06/08/2026	113.81 Call	Bond Future	972.6000	0.9726	967.6500	0.9677	0.509	0.0000	0.0000
2026/01/13	2031	06/08/2026	113.81 Put	Bond Future	355.7400	0.3557	356.2200	0.3562	0.135	0.0000	0.0000
2026/01/13	2031	05/11/2026		Bond Future	116.4376	116.4376	116.4324	116.4324	0.005	0.0000	0.0000
2026/01/13	2031	05/11/2026	111.49 Call	Bond Future	4948.7300	4.9487	4943.4700	4.9435	0.106	0.0000	0.0000
2026/01/13	2031	05/11/2026	111.49 Put	Bond Future	1.1200	0.0011	1.1100	0.0011	0.893	0.0000	0.0000
2026/01/13	2031	04/02/2027		Bond Future	116.0330	116.0330	116.0287	116.0287	0.004	0.0000	0.0000
2026/01/13	2031	04/02/2027	116.18 Call	Bond Future	707.1500	0.7072	704.1200	0.7041	0.428	0.0000	0.0000
2026/01/13	2031	04/02/2027	116.18 Put	Bond Future	854.1200	0.8541	855.3800	0.8554	0.148	0.0000	0.0000
2026/01/13	2032	05/02/2026		Bond Future	7.7847	105.2345	7.7894	105.2117	0.060	0.0000	0.0000
2026/01/13	2032	05/02/2026	10.16 Call	Bond Future	10804.0500	10.8041	10781.2500	10.7813	0.211	0.0000	0.0000
2026/01/13	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2032	07/05/2026		Bond Future	7.8170	102.9445	7.8219	102.9213	0.063	0.0000	0.0000
2026/01/13	2032	07/05/2026	10.14 Call	Bond Future	10246.2500	10.2463	10222.9800	10.2230	0.227	0.0000	0.0000
2026/01/13	2032	07/05/2026	10.14 Put	Bond Future	5.2600	0.0053	5.1400	0.0051	2.281	0.0000	0.0000
2026/01/13	2032	06/08/2026		Bond Future	7.8498	104.7990	7.8550	104.7756	0.066	0.0000	0.0000
2026/01/13	2032	06/08/2026	10.12 Call	Bond Future	9723.8700	9.7239	9700.3300	9.7003	0.242	0.0000	0.0000
2026/01/13	2032	06/08/2026	10.12 Put	Bond Future	42.2500	0.0423	42.1100	0.0421	0.331	0.0000	0.0000
2026/01/13	2032	05/11/2026		Bond Future	7.8928	102.4586	7.8982	102.4351	0.068	0.0000	0.0000
2026/01/13	2032	05/11/2026	9.16 Call	Bond Future	5682.8200	5.6828	5660.5600	5.6606	0.392	0.0000	0.0000
2026/01/13	2032	05/11/2026	9.16 Put	Bond Future	334.7400	0.3347	336.0400	0.3360	0.388	0.0000	0.0000
2026/01/13	2032	04/02/2027		Bond Future	7.9474	104.2318	7.9531	104.2081	0.071	0.0000	0.0000
2026/01/13	2032	04/02/2027	8.48 Call	Bond Future	3092.8300	3.0928	3074.2900	3.0743	0.599	0.0000	0.0000
2026/01/13	2032	04/02/2027	8.48 Put	Bond Future	893.6300	0.8936	898.8200	0.8988	0.581	0.0000	0.0000
2026/01/13	2033	05/02/2026		Bond Future	142.2245	142.2245	142.2176	142.2176	0.005	0.0000	0.0000
2026/01/13	2033	05/02/2026	132.88 Call	Bond Future	9344.4500	9.3445	9337.6200	9.3376	0.073	0.0000	0.0000
2026/01/13	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2033	07/05/2026		Bond Future	143.2280	143.2280	143.2212	143.2212	0.005	0.0000	0.0000
2026/01/13	2033	07/05/2026	135.16 Call	Bond Future	8068.0200	8.0680	8061.1500	8.0612	0.085	0.0000	0.0000
2026/01/13	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2033	06/08/2026		Bond Future	145.8432	145.8432	145.8364	145.8364	0.005	0.0000	0.0000
2026/01/13	2033	06/08/2026	134.25 Call	Bond Future	11593.1600	11.5932	11586.4300	11.5864	0.058	0.0000	0.0000
2026/01/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2033	05/11/2026		Bond Future	146.8270	146.8270	146.8209	146.8209	0.004	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/13	2033	05/11/2026	137.26 Call	Bond Future	9567.0400	9.5670	9560.9000	9.5609	0.064	0.0000	0.0000
2026/01/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2033	04/02/2027		Bond Future	149.4047	149.4047	149.3989	149.3989	0.004	0.0000	0.0000
2026/01/13	2033	04/02/2027	142.71 Call	Bond Future	6694.7000	6.6947	6688.8500	6.6889	0.087	0.0000	0.0000
2026/01/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.40 Call	Bond Future	16400.4500	16.4005	16509.2000	16.5092	0.663	0.0000	0.0000
2026/01/13	2037	05/02/2026	12.73 Call	Bond Future	23149.0200	23.1490	23257.7700	23.2578	0.470	0.0000	0.0000
2026/01/13	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.86 Call	Bond Future	18826.7900	18.8268	18935.5400	18.9355	0.578	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.36 Call	Bond Future	16184.6300	16.1846	16293.3800	16.2934	0.672	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.65 Call	Bond Future	12219.7400	12.2197	12328.4900	12.3285	0.890	0.0000	0.0000
2026/01/13	2037	05/02/2026	12.27 Call	Bond Future	20905.8900	20.9059	21014.6400	21.0146	0.520	0.0000	0.0000
2026/01/13	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.90 Call	Bond Future	13645.3000	13.6453	13754.0500	13.7541	0.797	0.0000	0.0000
2026/01/13	2037	05/02/2026		Bond Future	8.7155	98.7271	8.6998	98.8359	0.181	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.20 Call	Bond Future	15313.4500	15.3135	15422.2000	15.4222	0.710	0.0000	0.0000
2026/01/13	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2037	05/02/2026	9.65 Call	Bond Future	6179.1900	6.1792	6287.3800	6.2874	1.751	0.0000	0.0000
2026/01/13	2037	05/02/2026	9.65 Put	Bond Future	1.7300	0.0017	1.1700	0.0012	32.370	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.10 Call	Bond Future	8965.7700	8.9658	9074.4900	9.0745	1.213	0.0000	0.0000
2026/01/13	2037	05/02/2026	10.10 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2026/01/13	2037	07/05/2026	9.00 Put	Bond Future	834.8000	0.8348	792.7000	0.7927	5.043	0.0000	0.0000
2026/01/13	2037	07/05/2026	9.00 Call	Bond Future	2360.3500	2.3604	2428.9700	2.4290	2.907	0.0000	0.0000
2026/01/13	2037	07/05/2026	9.49 Put	Bond Future	294.4700	0.2945	276.2800	0.2763	6.177	0.0000	0.0000
2026/01/13	2037	07/05/2026	9.49 Call	Bond Future	4998.8900	4.9989	5091.4200	5.0914	1.851	0.0000	0.0000
2026/01/13	2037	07/05/2026	10.06 Call	Bond Future	8321.9600	8.3220	8425.8900	8.4259	1.249	0.0000	0.0000
2026/01/13	2037	07/05/2026	10.06 Put	Bond Future	94.5400	0.0945	87.7500	0.0878	7.182	0.0000	0.0000
2026/01/13	2037	07/05/2026		Bond Future	8.7725	100.4804	8.7561	100.5911	0.186	0.0000	0.0000
2026/01/13	2037	07/05/2026	11.32 Call	Bond Future	15404.3600	15.4044	15514.5100	15.5145	0.715	0.0000	0.0000
2026/01/13	2037	07/05/2026	11.32 Put	Bond Future	5.8900	0.0059	5.3200	0.0053	9.677	0.0000	0.0000
2026/01/13	2037	07/05/2026	12.40 Call	Bond Future	20932.8000	20.9328	21043.5100	21.0435	0.529	0.0000	0.0000
2026/01/13	2037	07/05/2026	12.40 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000	0.0000
2026/01/13	2037	07/05/2026	10.95 Put	Bond Future	18.2200	0.0182	16.6800	0.0167	8.452	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	
2026/01/13	2037	07/05/2026	10.95 Call	Bond Future	13394.6500	13.3947	13503.8300	13.5038	0.815	0.0000	0.0000
2026/01/13	2037	06/08/2026	11.30 Call	Bond Future	14759.0700	14.7591	14868.8100	14.8688	0.744	0.0000	0.0000
2026/01/13	2037	06/08/2026	11.30 Put	Bond Future	60.7800	0.0608	57.6200	0.0576	5.199	0.0000	0.0000
2026/01/13	2037	06/08/2026	10.70 Call	Bond Future	11575.9000	11.5759	11681.4700	11.6815	0.912	0.0000	0.0000
2026/01/13	2037	06/08/2026	10.70 Put	Bond Future	160.3100	0.1603	152.9800	0.1530	4.572	0.0000	0.0000
2026/01/13	2037	06/08/2026	10.02 Put	Bond Future	377.9000	0.3779	362.2000	0.3622	4.155	0.0000	0.0000
2026/01/13	2037	06/08/2026	10.02 Call	Bond Future	7855.9000	7.8559	7953.1000	7.9531	1.237	0.0000	0.0000
2026/01/13	2037	06/08/2026		Bond Future	8.8325	98.0307	8.8155	98.1436	0.192	0.0000	0.0000
2026/01/13	2037	06/08/2026	11.71 Call	Bond Future	16867.9700	16.8680	16979.4500	16.9795	0.661	0.0000	0.0000
2026/01/13	2037	06/08/2026	11.71 Put	Bond Future	24.1700	0.0242	22.7500	0.0228	5.875	0.0000	0.0000
2026/01/13	2037	05/11/2026		Bond Future	8.8929	99.7300	8.8753	99.8451	0.199	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.62 Call	Bond Future	10807.4200	10.8074	10909.8400	10.9098	0.948	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.62 Put	Bond Future	375.0200	0.3750	362.3400	0.3623	3.381	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.83 Call	Bond Future	11903.6500	11.9037	12008.1700	12.0082	0.878	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.83 Put	Bond Future	306.9500	0.3070	296.3700	0.2964	3.447	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.23 Call	Bond Future	8767.7700	8.7678	8864.8800	8.8649	1.108	0.0000	0.0000
2026/01/13	2037	05/11/2026	10.23 Put	Bond Future	554.9600	0.5550	536.9700	0.5370	3.242	0.0000	0.0000
2026/01/13	2037	05/11/2026	9.46 Put	Bond Future	1246.8500	1.2469	1210.6800	1.2107	2.901	0.0000	0.0000
2026/01/13	2037	05/11/2026	9.46 Call	Bond Future	4848.4600	4.8485	4927.3900	4.9274	1.628	0.0000	0.0000
2026/01/13	2037	04/02/2027		Bond Future	8.9624	97.1994	8.9440	97.3168	0.205	0.0000	0.0000
2026/01/13	2037	04/02/2027	9.51 Call	Bond Future	5044.8400	5.0448	5122.2700	5.1223	1.535	0.0000	0.0000
2026/01/13	2037	04/02/2027	9.51 Put	Bond Future	1635.5700	1.6356	1595.6100	1.5956	2.443	0.0000	0.0000
2026/01/13	2038	05/02/2026		Bond Future	155.7898	155.7898	155.5441	155.5441	0.158	0.0000	0.0000
2026/01/13	2038	05/02/2026	143.20 Call	Bond Future	12589.7800	12.5898	12344.0900	12.3441	1.952	0.0000	0.0000
2026/01/13	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2038	07/05/2026		Bond Future	158.5947	158.5947	158.3448	158.3448	0.158	0.0000	0.0000
2026/01/13	2038	07/05/2026	144.53 Call	Bond Future	14064.7000	14.0647	13814.7800	13.8148	1.777	0.0000	0.0000
2026/01/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2038	06/08/2026		Bond Future	159.2981	159.2981	159.0441	159.0441	0.159	0.0000	0.0000
2026/01/13	2038	06/08/2026	144.72 Call	Bond Future	14578.0600	14.5781	14324.0800	14.3241	1.742	0.0000	0.0000
2026/01/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2038	05/11/2026		Bond Future	162.0978	162.0978	161.8399	161.8399	0.159	0.0000	0.0000
2026/01/13	2038	05/11/2026	146.31 Call	Bond Future	15787.8300	15.7878	15529.9200	15.5299	1.634	0.0000	0.0000
2026/01/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2038	04/02/2027		Bond Future	162.7209	162.7209	162.4594	162.4594	0.161	0.0000	0.0000
2026/01/13	2038	04/02/2027	153.83 Call	Bond Future	8890.9000	8.8909	8629.3500	8.6294	2.942	0.0000	0.0000
2026/01/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2040	05/02/2026	10.35 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	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	
2026/01/13	2040	05/02/2026	10.35 Call	Bond Future	9216.7800	9.2168	9339.8700	9.3399	1.335	0.0000	0.0000
2026/01/13	2040	05/02/2026	10.75 Call	Bond Future	11867.9800	11.8680	11991.1100	11.9911	1.037	0.0000	0.0000
2026/01/13	2040	05/02/2026	10.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.15 Call	Bond Future	14406.6600	14.4067	14529.8000	14.5298	0.855	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2040	05/02/2026	13.23 Call	Bond Future	25993.7900	25.9938	26116.9300	26.1169	0.474	0.0000	0.0000
2026/01/13	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.82 Call	Bond Future	18421.5800	18.4216	18544.7200	18.5447	0.668	0.0000	0.0000
2026/01/13	2040	05/02/2026		Bond Future	9.0821	99.6005	9.0664	99.7236	0.174	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.49 Call	Bond Future	16480.1000	16.4801	16603.2400	16.6032	0.747	0.0000	0.0000
2026/01/13	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2040	05/02/2026	10.24 Call	Bond Future	8467.3100	8.4673	8590.3300	8.5903	1.453	0.0000	0.0000
2026/01/13	2040	05/02/2026	10.24 Put	Bond Future	0.3100	0.0003	0.1900	0.0002	38.710	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.80 Put	Bond Future	6.6400	0.0066	4.7300	0.0047	28.765	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.80 Call	Bond Future	5382.9900	5.3830	5504.2200	5.5042	2.252	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.05 Put	Bond Future	830.5100	0.8305	749.4000	0.7494	9.766	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.05 Call	Bond Future	579.6200	0.5796	621.6500	0.6217	7.251	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.20 Put	Bond Future	366.3300	0.3663	316.8200	0.3168	13.515	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.20 Call	Bond Future	1278.7200	1.2787	1352.3500	1.3524	5.758	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.40 Call	Bond Future	2537.6200	2.5376	2641.1400	2.6411	4.079	0.0000	0.0000
2026/01/13	2040	05/02/2026	9.40 Put	Bond Future	104.1100	0.1041	84.4900	0.0845	18.845	0.0000	0.0000
2026/01/13	2040	07/05/2026		Bond Future	9.1445	101.3692	9.1282	101.4947	0.179	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.67 Call	Bond Future	16951.8500	16.9519	17076.4900	17.0765	0.735	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.67 Put	Bond Future	8.7500	0.0088	7.9400	0.0079	9.257	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.22 Call	Bond Future	20066.8500	20.0669	20192.1500	20.1922	0.624	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.22 Put	Bond Future	1.3400	0.0013	1.1900	0.0012	11.194	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.72 Call	Bond Future	17241.9300	17.2419	17366.6700	17.3667	0.723	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.72 Put	Bond Future	7.4500	0.0075	6.7400	0.0067	9.530	0.0000	0.0000
2026/01/13	2040	07/05/2026	10.70 Put	Bond Future	79.7600	0.0798	74.0200	0.0740	7.197	0.0000	0.0000
2026/01/13	2040	07/05/2026	10.70 Call	Bond Future	11053.4400	11.0534	11173.1500	11.1732	1.083	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.53 Call	Bond Future	21748.2500	21.7483	21873.6500	21.8737	0.577	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.53 Put	Bond Future	0.4200	0.0004	0.3700	0.0004	11.905	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.03 Call	Bond Future	19009.7900	19.0098	19134.9600	19.1350	0.658	0.0000	0.0000
2026/01/13	2040	07/05/2026	12.03 Put	Bond Future	2.6200	0.0026	2.3400	0.0023	10.687	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.12 Put	Bond Future	38.9800	0.0390	35.9600	0.0360	7.748	0.0000	0.0000
2026/01/13	2040	07/05/2026	11.12 Call	Bond Future	13673.1500	13.6732	13795.5800	13.7956	0.895	0.0000	0.0000
2026/01/13	2040	06/08/2026		Bond Future	9.2101	98.6850	9.1931	98.8129	0.184	0.0000	0.0000
2026/01/13	2040	06/08/2026	12.19 Call	Bond Future	19276.8900	19.2769	19403.2700	19.4033	0.656	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
2026/01/13	2040	06/08/2026	12.19 Put	Bond Future	25.7700	0.0258	24.2600	0.0243	5.860	0.0000
2026/01/13	2040	05/11/2026		Bond Future	9.2754	100.3955	9.2579	100.5258	0.189	0.0000
2026/01/13	2040	05/11/2026	11.06 Call	Bond Future	12468.9100	12.4689	12585.6700	12.5857	0.936	0.0000
2026/01/13	2040	05/11/2026	11.06 Put	Bond Future	398.9800	0.3990	385.4300	0.3854	3.396	0.0000
2026/01/13	2040	05/11/2026	11.27 Call	Bond Future	13676.8800	13.6769	13795.8200	13.7958	0.870	0.0000
2026/01/13	2040	05/11/2026	11.27 Put	Bond Future	329.4200	0.3294	318.0500	0.3181	3.452	0.0000
2026/01/13	2040	05/11/2026	10.67 Call	Bond Future	10204.9100	10.2049	10316.1600	10.3162	1.090	0.0000
2026/01/13	2040	05/11/2026	10.67 Put	Bond Future	582.8500	0.5829	563.7900	0.5638	3.270	0.0000
2026/01/13	2040	05/11/2026	9.91 Put	Bond Future	1276.4400	1.2764	1238.5400	1.2385	2.969	0.0000
2026/01/13	2040	05/11/2026	9.91 Call	Bond Future	5831.1300	5.8311	5923.5400	5.9235	1.585	0.0000
2026/01/13	2040	04/02/2027		Bond Future	9.3491	97.6259	9.3309	97.7588	0.195	0.0000
2026/01/13	2040	04/02/2027	9.93 Call	Bond Future	5883.0400	5.8830	5972.2800	5.9723	1.517	0.0000
2026/01/13	2040	04/02/2027	9.93 Put	Bond Future	1773.5200	1.7735	1729.9100	1.7299	2.459	0.0000
2026/01/13	2043	05/02/2026		Bond Future	121.9252	121.9252	121.9190	121.9190	0.005	0.0000
2026/01/13	2043	05/02/2026	109.66 Call	Bond Future	12265.1800	12.2652	12258.9600	12.2590	0.051	0.0000
2026/01/13	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2043	07/05/2026		Bond Future	124.1206	124.1206	124.1143	124.1143	0.005	0.0000
2026/01/13	2043	07/05/2026	111.70 Call	Bond Future	12420.5610	12.4206	12414.2702	12.4143	0.051	0.0000
2026/01/13	2043	07/05/2026	111.70 Put	Bond Future	0.0110	0.0000	0.0102	0.0000	7.616	0.0000
2026/01/13	2043	06/08/2026		Bond Future	123.5420	123.5420	123.5363	123.5363	0.005	0.0000
2026/01/13	2043	06/08/2026	110.88 Call	Bond Future	12663.1295	12.6631	12657.3716	12.6574	0.045	0.0000
2026/01/13	2043	06/08/2026	110.88 Put	Bond Future	1.1395	0.0011	1.1116	0.0011	2.454	0.0000
2026/01/13	2043	05/11/2026		Bond Future	125.7128	125.7128	125.7073	125.7073	0.004	0.0000
2026/01/13	2043	05/11/2026	112.84 Call	Bond Future	12879.3912	12.8794	12873.7595	12.8738	0.044	0.0000
2026/01/13	2043	05/11/2026	112.84 Put	Bond Future	6.5912	0.0066	6.5095	0.0065	1.240	0.0000
2026/01/13	2043	04/02/2027		Bond Future	125.0351	125.0351	125.0307	125.0307	0.004	0.0000
2026/01/13	2043	04/02/2027	117.63 Call	Bond Future	7674.1239	7.6741	7668.8321	7.6688	0.069	0.0000
2026/01/13	2043	04/02/2027	117.63 Put	Bond Future	268.9939	0.2690	268.1221	0.2681	0.324	0.0000
2026/01/13	2044	05/02/2026	11.45 Call	Bond Future	15490.8000	15.4908	15664.3800	15.6644	1.121	0.0000
2026/01/13	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2044	05/02/2026	11.25 Call	Bond Future	14211.8500	14.2119	14385.4300	14.3854	1.221	0.0000
2026/01/13	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2044	05/02/2026	11.50 Call	Bond Future	15805.5200	15.8055	15979.1000	15.9791	1.098	0.0000
2026/01/13	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2044	05/02/2026	10.90 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2026/01/13	2044	05/02/2026	10.90 Call	Bond Future	11894.1000	11.8941	12067.6700	12.0677	1.459	0.0000
2026/01/13	2044	05/02/2026	10.07 Put	Bond Future	5.7400	0.0057	3.8400	0.0038	33.101	0.0000
2026/01/13	2044	05/02/2026	10.07 Call	Bond Future	5968.7800	5.9688	6140.4600	6.1405	2.876	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
2026/01/13	2044	05/02/2026		Bond Future	9.3173	95.3333	9.2964	95.5069	0.224	0.0000	0.0000
2026/01/13	2044	05/02/2026	11.56 Call	Bond Future	16180.5900	16.1806	16354.1700	16.3542	1.073	0.0000	0.0000
2026/01/13	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2044	05/02/2026	10.00 Put	Bond Future	9.3500	0.0094	6.4000	0.0064	31.551	0.0000	0.0000
2026/01/13	2044	05/02/2026	10.00 Call	Bond Future	5442.3900	5.4424	5613.0200	5.6130	3.135	0.0000	0.0000
2026/01/13	2044	07/05/2026	Put	Bond Future	4023.1500	4.0232	3893.1200	3.8931	3.232	0.0000	0.0000
2026/01/13	2044	07/05/2026	Call	Bond Future	1049.3700	1.0494	1096.0800	1.0961	4.451	0.0000	0.0000
2026/01/13	2044	07/05/2026	10.00 Call	Bond Future	5395.7200	5.3957	5537.4600	5.5375	2.627	0.0000	0.0000
2026/01/13	2044	07/05/2026	10.00 Put	Bond Future	502.2300	0.5022	467.2300	0.4672	6.969	0.0000	0.0000
2026/01/13	2044	07/05/2026		Bond Future	9.3797	97.0262	9.3582	97.2030	0.229	0.0000	0.0000
2026/01/13	2044	07/05/2026	11.80 Call	Bond Future	17089.9100	17.0899	17265.0600	17.2651	1.025	0.0000	0.0000
2026/01/13	2044	07/05/2026	11.80 Put	Bond Future	15.4400	0.0154	13.8500	0.0139	10.298	0.0000	0.0000
2026/01/13	2044	06/08/2026		Bond Future	9.4450	94.3891	9.4228	94.5691	0.235	0.0000	0.0000
2026/01/13	2044	06/08/2026	12.42 Call	Bond Future	20092.3000	20.0923	20270.0700	20.2701	0.885	0.0000	0.0000
2026/01/13	2044	06/08/2026	12.42 Put	Bond Future	32.7700	0.0328	30.5100	0.0305	6.897	0.0000	0.0000
2026/01/13	2044	05/11/2026		Bond Future	9.5096	96.0251	9.4867	96.2085	0.241	0.0000	0.0000
2026/01/13	2044	05/11/2026	11.34 Call	Bond Future	13550.9600	13.5510	13714.6800	13.7147	1.208	0.0000	0.0000
2026/01/13	2044	05/11/2026	11.34 Put	Bond Future	498.8900	0.4989	479.2000	0.4792	3.947	0.0000	0.0000
2026/01/13	2044	04/02/2027		Bond Future	9.5817	93.3050	9.5580	93.4918	0.247	0.0000	0.0000
2026/01/13	2044	04/02/2027	10.18 Call	Bond Future	6426.7300	6.4267	6554.7100	6.5547	1.991	0.0000	0.0000
2026/01/13	2044	04/02/2027	10.18 Put	Bond Future	1890.6600	1.8907	1831.7900	1.8318	3.114	0.0000	0.0000
2026/01/13	2046	05/02/2026		Bond Future	139.2104	139.2104	138.2839	138.2839	0.666	0.0000	0.0000
2026/01/13	2046	05/02/2026	121.65 Call	Bond Future	17560.4200	17.5604	16633.8600	16.6339	5.276	0.0000	0.0000
2026/01/13	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2046	07/05/2026		Bond Future	139.4307	139.4307	138.4875	138.4875	0.676	0.0000	0.0000
2026/01/13	2046	07/05/2026	124.95 Call	Bond Future	14480.6800	14.4807	13537.4500	13.5375	6.514	0.0000	0.0000
2026/01/13	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2046	06/08/2026		Bond Future	141.9763	141.9763	141.0162	141.0162	0.676	0.0000	0.0000
2026/01/13	2046	06/08/2026	122.38 Call	Bond Future	19596.2900	19.5963	18636.2100	18.6362	4.899	0.0000	0.0000
2026/01/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2046	05/11/2026		Bond Future	142.1509	142.1509	141.1746	141.1746	0.687	0.0000	0.0000
2026/01/13	2046	05/11/2026	125.48 Call	Bond Future	16670.8500	16.6709	15694.5700	15.6946	5.856	0.0000	0.0000
2026/01/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2046	04/02/2027		Bond Future	144.6454	144.6454	143.6525	143.6525	0.686	0.0000	0.0000
2026/01/13	2046	04/02/2027	131.09 Call	Bond Future	13555.3900	13.5554	12562.4500	12.5625	7.325	0.0000	0.0000
2026/01/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	2050	05/02/2026		Bond Future	140.4299	140.4299	140.4235	140.4235	0.005	0.0000	0.0000
2026/01/13	2050	05/02/2026	122.82 Call	Bond Future	17609.9100	17.6099	17603.4800	17.6035	0.037	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/13	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2050	07/05/2026		Bond Future	142.9584	142.9584	142.9520	142.9520	0.004	0.0000
2026/01/13	2050	07/05/2026	124.07 Call	Bond Future	18888.4200	18.8884	18881.9900	18.8820	0.034	0.0000
2026/01/13	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2050	06/08/2026		Bond Future	143.1268	143.1268	143.1205	143.1205	0.004	0.0000
2026/01/13	2050	06/08/2026	123.27 Call	Bond Future	19856.7600	19.8568	19850.5300	19.8505	0.031	0.0000
2026/01/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2050	05/11/2026		Bond Future	145.6426	145.6426	145.6365	145.6365	0.004	0.0000
2026/01/13	2050	05/11/2026	123.84 Call	Bond Future	21802.6100	21.8026	21796.5100	21.7965	0.028	0.0000
2026/01/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	2050	04/02/2027		Bond Future	145.7220	145.7220	145.7168	145.7168	0.004	0.0000
2026/01/13	2050	04/02/2027	132.39 Call	Bond Future	13331.9700	13.3320	13326.7700	13.3268	0.039	0.0000
2026/01/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/13	AL37	05/02/2026		Index Future	1267.5910	1267.5910	1267.4300	1267.4300	0.013	0.0000
2026/01/13	AL37	07/05/2026		Index Future	1290.1030	1290.1030	1289.9400	1289.9400	0.013	0.0000
2026/01/13	AL37	06/08/2026		Index Future	1313.1040	1313.1040	1312.9400	1312.9400	0.012	0.0000
2026/01/13	AL37	05/11/2026		Index Future	1336.1540	1336.1540	1335.9910	1335.9910	0.012	0.0000
2026/01/13	AL37	04/02/2027		Index Future	1359.3320	1359.3320	1359.1690	1359.1690	0.012	0.0000
2026/01/13	AL7T	05/02/2026		Index Future	1626.8290	1626.8290	1627.7770	1627.7770	0.058	0.0000
2026/01/13	AL7T	07/05/2026		Index Future	1655.7220	1655.7220	1656.6870	1656.6870	0.058	0.0000
2026/01/13	AL7T	06/08/2026		Index Future	1685.2410	1685.2410	1686.2260	1686.2260	0.058	0.0000
2026/01/13	AL7T	05/11/2026		Index Future	1714.8240	1714.8240	1715.8300	1715.8300	0.059	0.0000
2026/01/13	AL7T	04/02/2027		Index Future	1744.5710	1744.5710	1745.5990	1745.5990	0.059	0.0000
2026/01/13	ALBI	05/02/2026		Index Future	1370.9820	1370.9820	1372.0100	1372.0100	0.075	0.0000
2026/01/13	ALBI	07/05/2026		Index Future	1395.3310	1395.3310	1396.3780	1396.3780	0.075	0.0000
2026/01/13	ALBI	06/08/2026		Index Future	1420.2080	1420.2080	1421.2760	1421.2760	0.075	0.0000
2026/01/13	ALBI	05/11/2026		Index Future	1445.1380	1445.1380	1446.2280	1446.2280	0.075	0.0000
2026/01/13	ALBI	04/02/2027		Index Future	1470.2070	1470.2070	1471.3190	1471.3190	0.076	0.0000
2026/01/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/13	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	
2026/01/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/01/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	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	
2026/01/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/13	ES33	05/02/2026		Bond Future	8.8155	95.8839	8.8097	95.9144	0.066	0.0000	0.0000
2026/01/13	ES33	05/02/2026	11.49 Call	Bond Future	12688.4600	12.6885	12718.9500	12.7190	0.240	0.0000	0.0000
2026/01/13	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES33	07/05/2026		Bond Future	8.8836	93.8173	8.8774	93.8484	0.069	0.0000	0.0000
2026/01/13	ES33	07/05/2026	11.69 Call	Bond Future	12936.7400	12.9367	12967.8400	12.9678	0.240	0.0000	0.0000
2026/01/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES33	06/08/2026		Bond Future	8.9541	95.5300	8.9477	95.5619	0.072	0.0000	0.0000
2026/01/13	ES33	06/08/2026	12.02 Call	Bond Future	13661.4000	13.6614	13693.2500	13.6933	0.233	0.0000	0.0000
2026/01/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES33	05/11/2026		Bond Future	9.0380	93.4170	9.0312	93.4496	0.076	0.0000	0.0000
2026/01/13	ES33	05/11/2026	10.83 Call	Bond Future	8088.5600	8.0886	8121.2100	8.1212	0.404	0.0000	0.0000
2026/01/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES33	04/02/2027		Bond Future	9.1375	95.0546	9.1302	95.0881	0.079	0.0000	0.0000
2026/01/13	ES33	04/02/2027	9.70 Call	Bond Future	2558.0000	2.5580	2591.5100	2.5915	1.310	0.0000	0.0000
2026/01/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES42	05/02/2026		Bond Future	9.5242	94.1257	9.5033	94.2863	0.220	0.0000	0.0000
2026/01/13	ES42	05/02/2026	11.85 Call	Bond Future	15525.9800	15.5260	15686.5600	15.6866	1.034	0.0000	0.0000
2026/01/13	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES42	07/05/2026		Bond Future	9.5919	91.5562	9.5703	91.7197	0.225	0.0000	0.0000
2026/01/13	ES42	07/05/2026	12.20 Call	Bond Future	16914.7500	16.9148	17078.3200	17.0783	0.967	0.0000	0.0000
2026/01/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES42	06/08/2026		Bond Future	9.6602	93.2274	9.6379	93.3941	0.231	0.0000	0.0000
2026/01/13	ES42	06/08/2026	12.65 Call	Bond Future	18753.0300	18.7530	18919.7400	18.9197	0.889	0.0000	0.0000
2026/01/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES42	05/11/2026		Bond Future	9.7346	90.6018	9.7115	90.7717	0.238	0.0000	0.0000
2026/01/13	ES42	05/11/2026	11.66 Call	Bond Future	12637.0300	12.6370	12806.8900	12.8069	1.344	0.0000	0.0000
2026/01/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	ES42	04/02/2027		Bond Future	9.8161	92.1886	9.7922	92.3618	0.244	0.0000	0.0000
2026/01/13	ES42	04/02/2027	10.29 Call	Bond Future	3328.7200	3.3287	3501.8600	3.5019	5.201	0.0000	0.0000
2026/01/13	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
2026/01/13	GOVI	05/02/2026		GOVI	1345.6300	1345.6300	1346.6620	1346.6620	0.077	0.0000
2026/01/13	GOVI	05/02/2026	1,150. Call 00	GOVI	1956300.0000	195.6300	1966620.0000	196.6620	0.528	0.0000
2026/01/13	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	GOVI	07/05/2026		GOVI	1369.5280	1369.5280	1370.5800	1370.5800	0.077	0.0000
2026/01/13	GOVI	07/05/2026	1,177. Call 00	GOVI	1925280.0000	192.5280	1935800.0000	193.5800	0.546	0.0000
2026/01/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	GOVI	06/08/2026		GOVI	1393.9450	1393.9450	1395.0170	1395.0170	0.077	0.0000
2026/01/13	GOVI	06/08/2026	1,189. Call 00	GOVI	2049450.0000	204.9450	2060170.0000	206.0170	0.523	0.0000
2026/01/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	GOVI	05/11/2026		GOVI	1418.4150	1418.4150	1419.5090	1419.5090	0.077	0.0000
2026/01/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1414150.0000	141.4150	1425090.0000	142.5090	0.774	0.0000
2026/01/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	GOVI	04/02/2027		GOVI	1443.0200	1443.0200	1444.1360	1444.1360	0.077	0.0000
2026/01/13	GOVI	04/02/2027	1,369. Call 00	GOVI	740200.0000	74.0200	751360.0000	75.1360	1.508	0.0000
2026/01/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/13	I258	05/02/2026		Bond Future	127.8177	127.8177	127.8111	127.8111	0.005	0.0000
2026/01/13	I258	05/02/2026	111.65 Call	Bond Future	16167.7200	16.1677	16161.0600	16.1611	0.041	0.0000
2026/01/13	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	I258	07/05/2026		Bond Future	130.1192	130.1192	130.1125	130.1125	0.005	0.0000
2026/01/13	I258	07/05/2026	113.73 Call	Bond Future	16389.3631	16.3894	16382.7209	16.3827	0.041	0.0000
2026/01/13	I258	07/05/2026	113.73 Put	Bond Future	0.2031	0.0002	0.1909	0.0002	6.026	0.0000
2026/01/13	I258	06/08/2026		Bond Future	129.6503	129.6503	129.6441	129.6441	0.005	0.0000
2026/01/13	I258	06/08/2026	112.95 Call	Bond Future	16708.4873	16.7085	16702.1829	16.7022	0.038	0.0000
2026/01/13	I258	06/08/2026	112.95 Put	Bond Future	8.2173	0.0082	8.0529	0.0081	2.001	0.0000
2026/01/13	I258	05/11/2026		Bond Future	131.9284	131.9284	131.9226	131.9226	0.004	0.0000
2026/01/13	I258	05/11/2026	114.95 Call	Bond Future	17013.2609	17.0133	17007.0989	17.0071	0.036	0.0000
2026/01/13	I258	05/11/2026	114.95 Put	Bond Future	34.9109	0.0349	34.5489	0.0345	1.037	0.0000
2026/01/13	I258	04/02/2027		Bond Future	131.3600	131.3600	131.3551	131.3551	0.004	0.0000
2026/01/13	I258	04/02/2027	118.90 Call	Bond Future	12802.7475	12.8027	12796.4785	12.7965	0.049	0.0000
2026/01/13	I258	04/02/2027	118.90 Put	Bond Future	342.7975	0.3428	341.3985	0.3414	0.408	0.0000
2026/01/13	IGOV	05/02/2026		Index Future	430.5760	430.5760	429.8570	429.8570	0.167	0.0000
2026/01/13	IGOV	07/05/2026		Index Future	438.3290	438.3290	437.5980	437.5980	0.167	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	
2026/01/13	IGOV	06/08/2026		Index Future	446.2480	446.2480	445.5050	445.5050	0.166	0.0000	0.0000
2026/01/13	IGOV	05/11/2026		Index Future	454.1840	454.1840	453.4290	453.4290	0.166	0.0000	0.0000
2026/01/13	IGOV	04/02/2027		Index Future	462.1640	462.1640	461.3960	461.3960	0.166	0.0000	0.0000
2026/01/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/13	R033	05/02/2026		Bond Future	7.9259	114.7740	7.9306	114.7473	0.059	0.0000	0.0000
2026/01/13	R033	05/02/2026	10.49 Call	Bond Future	13564.2200	13.5642	13537.5400	13.5375	0.197	0.0000	0.0000
2026/01/13	R033	05/02/2026	10.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/13	R033	07/05/2026		Bond Future	7.9627	111.7702	7.9676	111.7431	0.061	0.0000	0.0000
2026/01/13	R033	07/05/2026	10.38 Call	Bond Future	12534.3100	12.5343	12506.3600	12.5064	0.223	0.0000	0.0000
2026/01/13	R033	07/05/2026	10.38 Put	Bond Future	52.3600	0.0524	51.4800	0.0515	1.681	0.0000	0.0000
2026/01/13	R033	06/08/2026		Bond Future	8.0001	113.7837	8.0052	113.7563	0.063	0.0000	0.0000
2026/01/13	R033	06/08/2026	10.25 Call	Bond Future	11654.1700	11.6542	11625.8100	11.6258	0.243	0.0000	0.0000
2026/01/13	R033	06/08/2026	10.25 Put	Bond Future	324.7200	0.3247	323.7600	0.3238	0.296	0.0000	0.0000
2026/01/13	R033	05/11/2026		Bond Future	8.0469	110.7170	8.0522	110.6894	0.066	0.0000	0.0000
2026/01/13	R033	05/11/2026	9.33 Call	Bond Future	7389.5100	7.3895	7363.5500	7.3636	0.351	0.0000	0.0000
2026/01/13	R033	05/11/2026	9.33 Put	Bond Future	949.4100	0.9494	951.0400	0.9510	0.172	0.0000	0.0000
2026/01/13	R033	04/02/2027		Bond Future	8.1044	112.6326	8.1099	112.6048	0.068	0.0000	0.0000
2026/01/13	R033	04/02/2027	8.65 Call	Bond Future	4810.7200	4.8107	4788.8900	4.7889	0.454	0.0000	0.0000
2026/01/13	R033	04/02/2027	8.65 Put	Bond Future	2109.0700	2.1091	2115.0000	2.1150	0.281	0.0000	0.0000
2026/01/13	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R035	05/02/2026	11.00 Call	Bond Future	15541.4600	15.5415	15577.4800	15.5775	0.232	0.0000	0.0000
2026/01/13	R035	05/02/2026	11.17 Call	Bond Future	16416.4300	16.4164	16452.4500	16.4525	0.219	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
2026/01/13	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	10.67 Call	Bond Future	13809.2300	13.8092	13845.2500	13.8453	0.261	0.0000
2026/01/13	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	10.17 Call	Bond Future	11097.2300	11.0972	11133.2500	11.1333	0.325	0.0000
2026/01/13	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	10.44 Call	Bond Future	12575.0100	12.5750	12611.0300	12.6110	0.286	0.0000
2026/01/13	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	10.94 Call	Bond Future	15229.8400	15.2298	15265.8600	15.2659	0.237	0.0000
2026/01/13	R035	05/02/2026	12.44 Call	Bond Future	22597.9500	22.5980	22633.9700	22.6340	0.159	0.0000
2026/01/13	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026		Bond Future	8.3091	107.5389	8.3035	107.5749	0.068	0.0000
2026/01/13	R035	05/02/2026	10.79 Call	Bond Future	14444.3400	14.4443	14480.3600	14.4804	0.249	0.0000
2026/01/13	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R035	05/02/2026	8.45 Call	Bond Future	1147.1600	1.1472	1163.4300	1.1634	1.418	0.0000
2026/01/13	R035	05/02/2026	8.45 Put	Bond Future	247.6100	0.2476	227.8600	0.2279	7.976	0.0000
2026/01/13	R035	05/02/2026	9.25 Call	Bond Future	5817.9500	5.8180	5853.7700	5.8538	0.616	0.0000
2026/01/13	R035	05/02/2026	9.25 Put	Bond Future	0.7400	0.0007	0.5400	0.0005	27.027	0.0000
2026/01/13	R035	05/02/2026	8.85 Put	Bond Future	15.2500	0.0153	12.5800	0.0126	17.508	0.0000
2026/01/13	R035	05/02/2026	8.85 Call	Bond Future	3413.0900	3.4131	3446.4400	3.4464	0.977	0.0000
2026/01/13	R035	05/02/2026	9.64 Call	Bond Future	8102.8100	8.1028	8138.8100	8.1388	0.444	0.0000
2026/01/13	R035	05/02/2026	9.64 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2026/01/13	R035	05/02/2026	9.14 Call	Bond Future	5161.3000	5.1613	5196.9000	5.1969	0.690	0.0000
2026/01/13	R035	05/02/2026	9.14 Put	Bond Future	1.7100	0.0017	1.2900	0.0013	24.561	0.0000
2026/01/13	R035	05/02/2026	8.64 Put	Bond Future	69.7000	0.0697	61.0900	0.0611	12.353	0.0000
2026/01/13	R035	05/02/2026	8.64 Call	Bond Future	2165.9600	2.1660	2193.3700	2.1934	1.265	0.0000
2026/01/13	R035	07/05/2026	8.29 Put	Bond Future	1460.9900	1.4610	1435.6700	1.4357	1.733	0.0000
2026/01/13	R035	07/05/2026	8.29 Call	Bond Future	1065.3900	1.0654	1076.7900	1.0768	1.070	0.0000
2026/01/13	R035	07/05/2026	8.79 Put	Bond Future	490.8500	0.4909	477.8300	0.4778	2.653	0.0000
2026/01/13	R035	07/05/2026	8.79 Call	Bond Future	3187.4500	3.1875	3211.1500	3.2112	0.744	0.0000
2026/01/13	R035	07/05/2026	9.20 Call	Bond Future	5347.2100	5.3472	5377.0700	5.3771	0.558	0.0000
2026/01/13	R035	07/05/2026	9.20 Put	Bond Future	204.0600	0.2041	197.2000	0.1972	3.362	0.0000
2026/01/13	R035	07/05/2026		Bond Future	8.3529	104.9478	8.3470	104.9845	0.070	0.0000
2026/01/13	R035	07/05/2026	10.86 Call	Bond Future	14291.8900	14.2919	14328.3300	14.3283	0.255	0.0000
2026/01/13	R035	07/05/2026	10.86 Put	Bond Future	4.3700	0.0044	4.0900	0.0041	6.407	0.0000
2026/01/13	R035	07/05/2026	10.66 Call	Bond Future	13255.8700	13.2559	13292.0700	13.2921	0.273	0.0000
2026/01/13	R035	07/05/2026	10.66 Put	Bond Future	8.8400	0.0088	8.3200	0.0083	5.882	0.0000
2026/01/13	R035	07/05/2026	10.16 Call	Bond Future	10602.9800	10.6030	10638.3000	10.6383	0.333	0.0000
2026/01/13	R035	07/05/2026	10.16 Put	Bond Future	28.5200	0.0285	27.1200	0.0271	4.909	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
2026/01/13	R035	07/05/2026	9.66 Put	Bond Future	78.3200	0.0783	75.1000	0.0751	4.111	0.0000	0.0000
2026/01/13	R035	07/05/2026	9.66 Call	Bond Future	7874.6400	7.8746	7908.1400	7.9081	0.425	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.71 Call	Bond Future	13516.1000	13.5161	13552.3700	13.5524	0.268	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.71 Put	Bond Future	7.4400	0.0074	6.9900	0.0070	6.048	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.21 Call	Bond Future	10872.2900	10.8723	10907.7200	10.9077	0.326	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.21 Put	Bond Future	25.9000	0.0259	24.6100	0.0246	4.981	0.0000	0.0000
2026/01/13	R035	07/05/2026	9.71 Put	Bond Future	70.5500	0.0706	67.5900	0.0676	4.196	0.0000	0.0000
2026/01/13	R035	07/05/2026	9.71 Call	Bond Future	8149.5700	8.1496	8183.3300	8.1833	0.414	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.64 Call	Bond Future	13151.5600	13.1516	13187.7300	13.1877	0.275	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.64 Put	Bond Future	9.4600	0.0095	8.9100	0.0089	5.814	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.14 Call	Bond Future	10495.0400	10.4950	10530.3200	10.5303	0.336	0.0000	0.0000
2026/01/13	R035	07/05/2026	10.14 Put	Bond Future	29.6500	0.0297	28.2100	0.0282	4.857	0.0000	0.0000
2026/01/13	R035	07/05/2026	9.64 Put	Bond Future	81.7000	0.0817	78.3600	0.0784	4.088	0.0000	0.0000
2026/01/13	R035	07/05/2026	9.64 Call	Bond Future	7764.6300	7.7646	7798.0100	7.7980	0.430	0.0000	0.0000
2026/01/13	R035	06/08/2026	10.22 Call	Bond Future	10553.6500	10.5537	10587.7900	10.5878	0.323	0.0000	0.0000
2026/01/13	R035	06/08/2026	10.22 Put	Bond Future	135.1300	0.1351	131.7600	0.1318	2.494	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.72 Call	Bond Future	7966.5000	7.9665	7998.2100	7.9982	0.398	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.72 Put	Bond Future	264.8700	0.2649	259.0700	0.2591	2.190	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.22 Put	Bond Future	532.5100	0.5325	522.5300	0.5225	1.874	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.22 Call	Bond Future	5411.9400	5.4119	5439.4700	5.4395	0.509	0.0000	0.0000
2026/01/13	R035	06/08/2026	10.13 Call	Bond Future	10088.9700	10.0890	10122.7700	10.1228	0.335	0.0000	0.0000
2026/01/13	R035	06/08/2026	10.13 Put	Bond Future	151.9200	0.1519	148.2100	0.1482	2.442	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.63 Call	Bond Future	7502.0600	7.5021	7533.1600	7.5332	0.415	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.63 Put	Bond Future	300.5200	0.3005	294.1100	0.2941	2.133	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.13 Put	Bond Future	605.0500	0.6051	594.0800	0.5941	1.813	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.13 Call	Bond Future	4964.9600	4.9650	4991.5000	4.9915	0.535	0.0000	0.0000
2026/01/13	R035	06/08/2026		Bond Future	8.3982	106.8386	8.3921	106.8762	0.073	0.0000	0.0000
2026/01/13	R035	06/08/2026	11.06 Call	Bond Future	14784.3500	14.7844	14820.9800	14.8210	0.248	0.0000	0.0000
2026/01/13	R035	06/08/2026	11.06 Put	Bond Future	26.4700	0.0265	25.5900	0.0256	3.325	0.0000	0.0000
2026/01/13	R035	06/08/2026	8.29 Put	Bond Future	2062.8200	2.0628	2038.0000	2.0380	1.203	0.0000	0.0000
2026/01/13	R035	06/08/2026	8.29 Call	Bond Future	1396.9900	1.3970	1409.6800	1.4097	0.908	0.0000	0.0000
2026/01/13	R035	06/08/2026	8.79 Put	Bond Future	985.9400	0.9859	970.3400	0.9703	1.582	0.0000	0.0000
2026/01/13	R035	06/08/2026	8.79 Call	Bond Future	3350.5700	3.3506	3372.4800	3.3725	0.654	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.39 Call	Bond Future	6271.2000	6.2712	6300.3900	6.3004	0.465	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.39 Put	Bond Future	420.1200	0.4201	411.8000	0.4118	1.980	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.71 Call	Bond Future	7914.8700	7.9149	7946.5100	7.9465	0.400	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.71 Put	Bond Future	268.6400	0.2686	262.7700	0.2628	2.185	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.21 Call	Bond Future	5362.0100	5.3620	5389.4400	5.3894	0.512	0.0000	0.0000
2026/01/13	R035	06/08/2026	9.21 Put	Bond Future	540.1200	0.5401	530.0400	0.5300	1.866	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
2026/01/13	R035	06/08/2026	8.71 Put	Bond Future	1108.1400	1.1081	1091.2500	1.0913	1.524	0.0000
2026/01/13	R035	06/08/2026	8.71 Call	Bond Future	2995.6800	2.9957	3016.3000	3.0163	0.688	0.0000
2026/01/13	R035	05/11/2026	9.80 Call	Bond Future	8098.1200	8.0981	8129.3500	8.1294	0.386	0.0000
2026/01/13	R035	05/11/2026	9.80 Put	Bond Future	446.9400	0.4469	439.7900	0.4398	1.600	0.0000
2026/01/13	R035	05/11/2026	9.30 Call	Bond Future	5688.9900	5.6890	5716.2200	5.7162	0.479	0.0000
2026/01/13	R035	05/11/2026	9.30 Put	Bond Future	791.5500	0.7916	780.4000	0.7804	1.409	0.0000
2026/01/13	R035	05/11/2026	8.80 Put	Bond Future	1414.5600	1.4146	1397.5200	1.3975	1.205	0.0000
2026/01/13	R035	05/11/2026	8.80 Call	Bond Future	3453.6800	3.4537	3475.0200	3.4750	0.618	0.0000
2026/01/13	R035	05/11/2026		Bond Future	8.4544	104.1925	8.4480	104.2308	0.076	0.0000
2026/01/13	R035	05/11/2026	10.03 Call	Bond Future	9229.1000	9.2291	9261.6700	9.2617	0.353	0.0000
2026/01/13	R035	05/11/2026	10.03 Put	Bond Future	345.1300	0.3451	339.3200	0.3393	1.683	0.0000
2026/01/13	R035	04/02/2027		Bond Future	8.5209	105.9961	8.5142	106.0355	0.079	0.0000
2026/01/13	R035	04/02/2027	9.02 Call	Bond Future	4222.8900	4.2229	4246.8800	4.2469	0.568	0.0000
2026/01/13	R035	04/02/2027	9.02 Put	Bond Future	1371.6800	1.3717	1356.2800	1.3563	1.123	0.0000
2026/01/13	R038	05/02/2026		Bond Future	8.8472	118.8538	8.8415	118.9002	0.065	0.0000
2026/01/13	R038	05/02/2026	11.44 Call	Bond Future	18568.5400	18.5685	18614.9200	18.6149	0.250	0.0000
2026/01/13	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R038	07/05/2026		Bond Future	8.9067	115.4813	8.9008	115.5287	0.067	0.0000
2026/01/13	R038	07/05/2026	11.40 Call	Bond Future	17639.8500	17.6399	17686.7000	17.6867	0.266	0.0000
2026/01/13	R038	07/05/2026	11.40 Put	Bond Future	7.7400	0.0077	7.2600	0.0073	6.202	0.0000
2026/01/13	R038	06/08/2026		Bond Future	8.9677	117.5617	8.9615	117.6100	0.069	0.0000
2026/01/13	R038	06/08/2026	11.77 Call	Bond Future	19239.5300	19.2395	19286.6700	19.2867	0.245	0.0000
2026/01/13	R038	06/08/2026	11.77 Put	Bond Future	34.7600	0.0348	33.6200	0.0336	3.280	0.0000
2026/01/13	R038	05/11/2026		Bond Future	9.0356	114.1194	9.0292	114.1688	0.071	0.0000
2026/01/13	R038	05/11/2026	10.72 Call	Bond Future	12296.0200	12.2960	12338.7600	12.3388	0.348	0.0000
2026/01/13	R038	05/11/2026	10.72 Put	Bond Future	382.5400	0.3825	375.8900	0.3759	1.738	0.0000
2026/01/13	R038	04/02/2027		Bond Future	9.1123	116.0936	9.1055	116.1442	0.074	0.0000
2026/01/13	R038	04/02/2027	9.60 Call	Bond Future	5611.0800	5.6111	5640.8200	5.6408	0.530	0.0000
2026/01/13	R038	04/02/2027	9.60 Put	Bond Future	2042.8200	2.0428	2021.9700	2.0220	1.021	0.0000
2026/01/13	R053	05/02/2026		Bond Future	9.0792	129.7418	9.0686	129.8714	0.117	0.0000
2026/01/13	R053	05/02/2026	11.49 Call	Bond Future	24408.0300	24.4080	24537.6600	24.5377	0.531	0.0000
2026/01/13	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R053	07/05/2026		Bond Future	9.1279	126.1856	9.1169	126.3177	0.120	0.0000
2026/01/13	R053	07/05/2026	11.69 Call	Bond Future	25423.9500	25.4240	25555.0000	25.5550	0.515	0.0000
2026/01/13	R053	07/05/2026	11.69 Put	Bond Future	13.5200	0.0135	12.4900	0.0125	7.618	0.0000
2026/01/13	R053	06/08/2026		Bond Future	9.1772	128.4588	9.1659	128.5935	0.123	0.0000
2026/01/13	R053	06/08/2026	12.28 Call	Bond Future	29384.0900	29.3841	29517.0600	29.5171	0.453	0.0000
2026/01/13	R053	06/08/2026	12.28 Put	Bond Future	36.5600	0.0366	34.8500	0.0349	4.677	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Yield	Previous Days Closing	Price	Today's Closing	Yield	Today's Closing	Price	% Movement in MTM	Today's High	Today's Low
2026/01/13	R053	05/11/2026		Bond Future	9.2307		124.8276		9.2190		124.9648		0.126	0.0000	0.0000
2026/01/13	R053	05/11/2026	11.21 Call	Bond Future	20644.7000		20.6447		20767.5100		20.7675		0.595	0.0000	0.0000
2026/01/13	R053	05/11/2026	11.21 Put	Bond Future	592.8700		0.5929		578.4300		0.5784		2.436	0.0000	0.0000
2026/01/13	R053	04/02/2027		Bond Future	9.2896		126.9871		9.2776		127.1271		0.129	0.0000	0.0000
2026/01/13	R053	04/02/2027	9.99 Call	Bond Future	10084.1700		10.0842		10181.4200		10.1814		0.964	0.0000	0.0000
2026/01/13	R053	04/02/2027	9.99 Put	Bond Future	2370.2900		2.3703		2327.5700		2.3276		1.802	0.0000	0.0000
2026/01/13	R186	05/02/2026		Bond Future	8.4300		103.1324		8.4300		103.1324		0.000	0.0000	0.0000
2026/01/13	R186	05/02/2026	8.43 Call	Bond Future	40.4100		0.0404		39.5600		0.0396		2.103	0.0000	0.0000
2026/01/13	R186	05/02/2026	8.43 Put	Bond Future	40.4100		0.0404		39.5600		0.0396		2.103	0.0000	0.0000
2026/01/13	R186	07/05/2026		Bond Future	8.6900		105.1300		8.6900		105.1300		0.000	0.0000	0.0000
2026/01/13	R186	07/05/2026	8.69 Call	Bond Future	88.5200		0.0885		88.1300		0.0881		0.441	0.0000	0.0000
2026/01/13	R186	07/05/2026	8.69 Put	Bond Future	88.5200		0.0885		88.1300		0.0881		0.441	0.0000	0.0000
2026/01/13	R186	06/08/2026		Bond Future	8.5700		102.1093		8.5700		102.1093		0.000	0.0000	0.0000
2026/01/13	R186	06/08/2026	8.57 Call	Bond Future	80.7900		0.0808		80.6000		0.0806		0.235	0.0000	0.0000
2026/01/13	R186	06/08/2026	8.57 Put	Bond Future	80.7900		0.0808		80.6000		0.0806		0.235	0.0000	0.0000
2026/01/13	R186	05/11/2026		Bond Future	8.1200		104.2987		8.1200		104.2987		0.000	0.0000	0.0000
2026/01/13	R186	05/11/2026	8.12 Call	Bond Future	48.0400		0.0480		47.9600		0.0480		0.167	0.0000	0.0000
2026/01/13	R186	05/11/2026	8.12 Put	Bond Future	48.0400		0.0480		47.9600		0.0480		0.167	0.0000	0.0000
2026/01/13	R202	05/02/2026		Bond Future	292.8704		292.8704		291.8670		291.8670		0.343	0.0000	0.0000
2026/01/13	R202	05/02/2026	277.82 Call	Bond Future	15050.3800		15.0504		14046.9500		14.0470		6.667	0.0000	0.0000
2026/01/13	R202	05/02/2026	277.82 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R202	07/05/2026		Bond Future	298.1436		298.1436		297.1223		297.1223		0.343	0.0000	0.0000
2026/01/13	R202	07/05/2026	277.55 Call	Bond Future	20593.6100		20.5936		19572.3000		19.5723		4.959	0.0000	0.0000
2026/01/13	R202	07/05/2026	277.55 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R202	06/08/2026		Bond Future	298.1891		298.1891		297.1494		297.1494		0.349	0.0000	0.0000
2026/01/13	R202	06/08/2026	278.86 Call	Bond Future	19329.0700		19.3291		18289.4300		18.2894		5.379	0.0000	0.0000
2026/01/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R202	05/11/2026		Bond Future	303.4304		303.4304		302.3731		302.3731		0.348	0.0000	0.0000
2026/01/13	R202	05/11/2026	280.46 Call	Bond Future	22970.4000		22.9704		21913.1300		21.9131		4.603	0.0000	0.0000
2026/01/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R202	04/02/2027		Bond Future	303.2780		303.2780		302.2039		302.2039		0.354	0.0000	0.0000
2026/01/13	R202	04/02/2027	294.73 Call	Bond Future	8548.0100		8.5480		7473.9300		7.4739		12.565	0.0000	0.0000
2026/01/13	R202	04/02/2027	294.73 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R209	05/02/2026		Bond Future	8.5087		87.1341		8.5031		87.1678		0.066	0.0000	0.0000
2026/01/13	R209	05/02/2026	10.93 Call	Bond Future	13122.3000		13.1223		13155.9800		13.1560		0.257	0.0000	0.0000
2026/01/13	R209	05/02/2026	10.93 Put	Bond Future	0.0000		0.0000		0.0000		0.0000		0.000	0.0000	0.0000
2026/01/13	R209	07/05/2026		Bond Future	8.5554		85.5309		8.5496		85.5653		0.068	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	
2026/01/13	R209	07/05/2026	11.07 Call	Bond Future	13365.7200	13.3657	13399.8000	13.3998	0.255	0.0000	0.0000
2026/01/13	R209	07/05/2026	11.07 Put	Bond Future	4.6700	0.0047	4.3800	0.0044	6.210	0.0000	0.0000
2026/01/13	R209	06/08/2026		Bond Future	8.6033	87.0718	8.5973	87.1069	0.070	0.0000	0.0000
2026/01/13	R209	06/08/2026	11.39 Call	Bond Future	14427.2200	14.4272	14461.5800	14.4616	0.238	0.0000	0.0000
2026/01/13	R209	06/08/2026	11.39 Put	Bond Future	21.9400	0.0219	21.2100	0.0212	3.327	0.0000	0.0000
2026/01/13	R209	05/11/2026		Bond Future	8.6579	85.4320	8.6516	85.4679	0.073	0.0000	0.0000
2026/01/13	R209	05/11/2026	10.32 Call	Bond Future	9162.6800	9.1627	9193.3400	9.1933	0.335	0.0000	0.0000
2026/01/13	R209	05/11/2026	10.32 Put	Bond Future	317.7100	0.3177	312.4700	0.3125	1.649	0.0000	0.0000
2026/01/13	R209	04/02/2027		Bond Future	8.7205	86.9108	8.7139	86.9476	0.075	0.0000	0.0000
2026/01/13	R209	04/02/2027	9.28 Call	Bond Future	4420.5500	4.4206	4443.0700	4.4431	0.509	0.0000	0.0000
2026/01/13	R209	04/02/2027	9.28 Put	Bond Future	1364.8000	1.3648	1350.5300	1.3505	1.046	0.0000	0.0000
2026/01/13	R210	05/02/2026		Bond Future	258.0822	258.0822	258.0971	258.0971	0.006	0.0000	0.0000
2026/01/13	R210	05/02/2026	253.10 Call	Bond Future	4982.2300	4.9822	4997.0900	4.9971	0.298	0.0000	0.0000
2026/01/13	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R210	07/05/2026		Bond Future	259.2632	259.2632	259.2785	259.2785	0.006	0.0000	0.0000
2026/01/13	R210	07/05/2026	255.40 Call	Bond Future	3863.1900	3.8632	3878.4700	3.8785	0.396	0.0000	0.0000
2026/01/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R210	06/08/2026		Bond Future	263.9969	263.9969	264.0129	264.0129	0.006	0.0000	0.0000
2026/01/13	R210	06/08/2026	259.84 Call	Bond Future	4156.9400	4.1569	4172.8600	4.1729	0.383	0.0000	0.0000
2026/01/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R210	05/11/2026		Bond Future	265.1190	265.1190	265.1366	265.1366	0.007	0.0000	0.0000
2026/01/13	R210	05/11/2026	253.33 Call	Bond Future	11788.9500	11.7890	11806.6400	11.8066	0.150	0.0000	0.0000
2026/01/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R210	04/02/2027		Bond Future	269.7722	269.7722	269.7909	269.7909	0.007	0.0000	0.0000
2026/01/13	R210	04/02/2027	266.03 Call	Bond Future	3742.1800	3.7422	3760.8900	3.7609	0.500	0.0000	0.0000
2026/01/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R213	05/02/2026		Bond Future	7.5631	100.8184	7.5679	100.7990	0.063	0.0000	0.0000
2026/01/13	R213	05/02/2026	9.89 Call	Bond Future	8948.1800	8.9482	8928.7800	8.9288	0.217	0.0000	0.0000
2026/01/13	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R213	07/05/2026		Bond Future	7.5840	99.0589	7.5890	99.0392	0.066	0.0000	0.0000
2026/01/13	R213	07/05/2026	9.80 Call	Bond Future	8220.2500	8.2203	8200.4600	8.2005	0.241	0.0000	0.0000
2026/01/13	R213	07/05/2026	9.80 Put	Bond Future	6.1400	0.0061	6.0100	0.0060	2.117	0.0000	0.0000
2026/01/13	R213	06/08/2026		Bond Future	7.6043	100.8436	7.6096	100.8237	0.070	0.0000	0.0000
2026/01/13	R213	06/08/2026	9.69 Call	Bond Future	7476.4400	7.4764	7456.4800	7.4565	0.267	0.0000	0.0000
2026/01/13	R213	06/08/2026	9.69 Put	Bond Future	48.9700	0.0490	48.8800	0.0489	0.184	0.0000	0.0000
2026/01/13	R213	05/11/2026		Bond Future	7.6408	99.0442	7.6464	99.0242	0.073	0.0000	0.0000
2026/01/13	R213	05/11/2026	8.75 Call	Bond Future	4184.2600	4.1843	4165.8100	4.1658	0.441	0.0000	0.0000
2026/01/13	R213	05/11/2026	8.75 Put	Bond Future	329.4400	0.3294	330.9600	0.3310	0.461	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
2026/01/13	R213	04/02/2027		Bond Future	7.6909	100.7592	7.6969	100.7392	0.077	0.0000	0.0000
2026/01/13	R213	04/02/2027	8.14 Call	Bond Future	2290.4600	2.2905	2275.3600	2.2754	0.659	0.0000	0.0000
2026/01/13	R213	04/02/2027	8.14 Put	Bond Future	788.1000	0.7881	793.0600	0.7931	0.629	0.0000	0.0000
2026/01/13	R214	05/02/2026		Bond Future	9.1317	81.6179	9.1109	81.7606	0.228	0.0000	0.0000
2026/01/13	R214	05/02/2026	11.26 Call	Bond Future	12842.7500	12.8428	12985.4300	12.9854	1.111	0.0000	0.0000
2026/01/13	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R214	07/05/2026		Bond Future	9.1859	79.7709	9.1644	79.9162	0.234	0.0000	0.0000
2026/01/13	R214	07/05/2026	11.53 Call	Bond Future	13840.8000	13.8408	13984.7200	13.9847	1.040	0.0000	0.0000
2026/01/13	R214	07/05/2026	11.53 Put	Bond Future	13.3100	0.0133	11.9400	0.0119	10.293	0.0000	0.0000
2026/01/13	R214	06/08/2026		Bond Future	9.2417	81.2082	9.2196	81.3561	0.240	0.0000	0.0000
2026/01/13	R214	06/08/2026	11.97 Call	Bond Future	15622.1400	15.6221	15767.5000	15.7675	0.930	0.0000	0.0000
2026/01/13	R214	06/08/2026	11.97 Put	Bond Future	39.8100	0.0398	37.1800	0.0372	6.606	0.0000	0.0000
2026/01/13	R214	05/11/2026		Bond Future	9.3048	79.3215	9.2819	79.4723	0.246	0.0000	0.0000
2026/01/13	R214	05/11/2026	10.97 Call	Bond Future	10366.1100	10.3661	10500.4100	10.5004	1.296	0.0000	0.0000
2026/01/13	R214	05/11/2026	10.97 Put	Bond Future	395.7400	0.3957	379.2600	0.3793	4.164	0.0000	0.0000
2026/01/13	R214	04/02/2027		Bond Future	9.3755	80.6947	9.3519	80.8483	0.252	0.0000	0.0000
2026/01/13	R214	04/02/2027	9.90 Call	Bond Future	4968.2800	4.9683	5070.5200	5.0705	2.058	0.0000	0.0000
2026/01/13	R214	04/02/2027	9.90 Put	Bond Future	1665.0900	1.6651	1613.7400	1.6137	3.084	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.50 Put	Bond Future	240.9500	0.2410	196.3100	0.1963	18.527	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.50 Call	Bond Future	2343.4800	2.3435	2485.8000	2.4858	6.073	0.0000	0.0000
2026/01/13	R248	05/02/2026	10.00 Put	Bond Future	10.7400	0.0107	7.4600	0.0075	30.540	0.0000	0.0000
2026/01/13	R248	05/02/2026	10.00 Call	Bond Future	6285.2000	6.2852	6468.8800	6.4689	2.922	0.0000	0.0000
2026/01/13	R248	05/02/2026	10.48 Call	Bond Future	10000.8400	10.0008	10187.6100	10.1876	1.868	0.0000	0.0000
2026/01/13	R248	05/02/2026	10.48 Put	Bond Future	0.4900	0.0005	0.3000	0.0003	38.776	0.0000	0.0000
2026/01/13	R248	05/02/2026		Bond Future	9.2615	99.1585	9.2407	99.3454	0.225	0.0000	0.0000
2026/01/13	R248	05/02/2026	11.46 Call	Bond Future	16850.9300	16.8509	17037.8900	17.0379	1.109	0.0000	0.0000
2026/01/13	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.65 Put	Bond Future	98.3000	0.0983	76.3400	0.0763	22.340	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.65 Call	Bond Future	3485.1400	3.4851	3650.1400	3.6501	4.734	0.0000	0.0000
2026/01/13	R248	05/02/2026	8.90 Put	Bond Future	3369.3500	3.3694	3187.2800	3.1873	5.404	0.0000	0.0000
2026/01/13	R248	05/02/2026	8.90 Call	Bond Future	34.7700	0.0348	39.6600	0.0397	14.064	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.40 Put	Bond Future	423.5900	0.4236	356.0600	0.3561	15.942	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.40 Call	Bond Future	1653.7500	1.6538	1773.1800	1.7732	7.222	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.90 Call	Bond Future	5485.0100	5.4850	5666.2100	5.6662	3.304	0.0000	0.0000
2026/01/13	R248	05/02/2026	9.90 Put	Bond Future	20.3700	0.0204	14.6100	0.0146	28.277	0.0000	0.0000
2026/01/13	R248	07/05/2026		Bond Future	9.3148	96.4819	9.2933	96.6723	0.230	0.0000	0.0000
2026/01/13	R248	07/05/2026	11.72 Call	Bond Future	18018.8700	18.0189	18207.5100	18.2075	1.047	0.0000	0.0000
2026/01/13	R248	07/05/2026	11.72 Put	Bond Future	17.2600	0.0173	15.4900	0.0155	10.255	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
2026/01/13	R248	06/08/2026		Bond Future	9.3696	98.2202	9.3475	98.4142	0.236	0.0000
2026/01/13	R248	06/08/2026	12.37 Call	Bond Future	21406.1600	21.4062	21597.7200	21.5977	0.895	0.0000
2026/01/13	R248	06/08/2026	12.37 Put	Bond Future	35.2000	0.0352	32.7600	0.0328	6.932	0.0000
2026/01/13	R248	05/11/2026		Bond Future	9.4307	95.4878	9.4079	95.6854	0.241	0.0000
2026/01/13	R248	05/11/2026	11.31 Call	Bond Future	14744.6600	14.7447	14922.7100	14.9227	1.208	0.0000
2026/01/13	R248	05/11/2026	11.31 Put	Bond Future	481.6100	0.4816	462.1000	0.4621	4.051	0.0000
2026/01/13	R248	04/02/2027		Bond Future	9.4988	97.1406	9.4753	97.3418	0.247	0.0000
2026/01/13	R248	04/02/2027	10.11 Call	Bond Future	7109.9800	7.1100	7247.6400	7.2476	1.936	0.0000
2026/01/13	R248	04/02/2027	10.11 Put	Bond Future	2109.6300	2.1096	2046.0600	2.0461	3.013	0.0000
2026/01/13	R2R9	05/02/2026		Bond Future	9.0027	110.2283	9.0020	110.2338	0.008	0.0000
2026/01/13	R2R9	05/02/2026	102.99 Call	Bond Future	97237.7800	97.2378	97243.2800	97.2433	0.006	0.0000
2026/01/13	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R2R9	07/05/2026		Bond Future	9.0638	107.2078	9.0631	107.2135	0.008	0.0000
2026/01/13	R2R9	07/05/2026	99.91 Call	Bond Future	96358.0600	96.3581	96363.7800	96.3638	0.006	0.0000
2026/01/13	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R2R9	06/08/2026		Bond Future	9.1265	109.1391	9.1258	109.1450	0.008	0.0000
2026/01/13	R2R9	06/08/2026	101.74 Call	Bond Future	96019.6200	96.0196	96025.4700	96.0255	0.006	0.0000
2026/01/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R2R9	05/11/2026		Bond Future	9.1957	106.0548	9.1949	106.0611	0.009	0.0000
2026/01/13	R2R9	05/11/2026	98.56 Call	Bond Future	95084.7200	95.0847	95091.0000	95.0910	0.007	0.0000
2026/01/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R2R9	04/02/2027		Bond Future	9.2731	107.8895	9.2722	107.8962	0.010	0.0000
2026/01/13	R2R9	04/02/2027	9.89 Call	Bond Future	5871.7100	5.8717	5873.0400	5.8730	0.023	0.0000
2026/01/13	R2R9	04/02/2027	9.89 Put	Bond Future	1434.7200	1.4347	1429.3800	1.4294	0.372	0.0000
2026/01/13	R4R2	05/02/2026		Bond Future	9.2080	111.3057	9.1922	111.4450	0.172	0.0000
2026/01/13	R4R2	05/02/2026	103.43 Call	Bond Future	98030.4700	98.0305	98169.7500	98.1698	0.142	0.0000
2026/01/13	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R4R2	07/05/2026		Bond Future	9.2700	108.1784	9.2537	108.3202	0.176	0.0000
2026/01/13	R4R2	07/05/2026	100.23 Call	Bond Future	97089.2600	97.0893	97231.0700	97.2311	0.146	0.0000
2026/01/13	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R4R2	06/08/2026		Bond Future	9.3335	110.1271	9.3166	110.2717	0.181	0.0000
2026/01/13	R4R2	06/08/2026	102.06 Call	Bond Future	96709.8200	96.7098	96854.4400	96.8544	0.150	0.0000
2026/01/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R4R2	05/11/2026		Bond Future	9.4027	106.9339	9.3852	107.0812	0.186	0.0000
2026/01/13	R4R2	05/11/2026	98.76 Call	Bond Future	95711.3200	95.7113	95858.6200	95.8586	0.154	0.0000
2026/01/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/13	R4R2	04/02/2027		Bond Future	9.4793	108.7838	9.4611	108.9340	0.192	0.0000
2026/01/13	R4R2	04/02/2027	10.13 Call	Bond Future	6706.6000	6.7066	6813.5300	6.8135	1.594	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
2026/01/13	R4R2	04/02/2027	10.13 Put	Bond Future	1531.1800	1.5312	1487.8800	1.4879	2.828	0.0000	0.0000
2026/01/13	RR87	05/02/2026		Bond Future	6.9100	105.2849	6.9100	105.2849	0.000	0.0000	0.0000
2026/01/13	RR87	05/02/2026	6.91 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR87	05/02/2026	6.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR87	07/05/2026		Bond Future	6.8100	103.0247	6.8100	103.0247	0.000	0.0000	0.0000
2026/01/13	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR87	07/05/2026	6.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR88	05/02/2026		Bond Future	6.8900	108.5801	6.8900	108.5801	0.000	0.0000	0.0000
2026/01/13	RR88	05/02/2026	6.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR88	05/02/2026	6.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR88	07/05/2026		Bond Future	6.8400	106.3739	6.8400	106.3739	0.000	0.0000	0.0000
2026/01/13	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	RR88	07/05/2026	6.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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