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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2026 TO 15/01/2026

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	
2026/01/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2029	05/02/2026		Bond Future	144.8280	144.8280	144.8206	144.8206	0.005	0.0000	0.0000
2026/01/15	2029	05/02/2026	140.11 Call	Bond Future	4717.9800	4.7180	4710.6200	4.7106	0.156	0.0000	0.0000
2026/01/15	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2029	07/05/2026		Bond Future	145.9811	145.9811	145.9737	145.9737	0.005	0.0000	0.0000
2026/01/15	2029	07/05/2026	141.82 Call	Bond Future	4161.0900	4.1611	4153.7100	4.1537	0.177	0.0000	0.0000
2026/01/15	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/15	2029	06/08/2026			Bond Future	148.6473	148.6473	148.6401	148.6401	0.005	0.0000	0.0000
2026/01/15	2029	06/08/2026	144.10 Call		Bond Future	4547.3400	4.5473	4540.0700	4.5401	0.160	0.0000	0.0000
2026/01/15	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2029	05/11/2026			Bond Future	149.7852	149.7852	149.7781	149.7781	0.005	0.0000	0.0000
2026/01/15	2029	05/11/2026	147.56 Call		Bond Future	2225.1800	2.2252	2218.1400	2.2181	0.316	0.0000	0.0000
2026/01/15	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2029	04/02/2027			Bond Future	152.4162	152.4162	152.4094	152.4094	0.004	0.0000	0.0000
2026/01/15	2029	04/02/2027	149.72 Call		Bond Future	2696.1700	2.6962	2689.3900	2.6894	0.251	0.0000	0.0000
2026/01/15	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2030	05/02/2026			Bond Future	7.3688	102.3572	7.3534	102.4101	0.209	0.0000	0.0000
2026/01/15	2030	05/02/2026	9.49 Call		Bond Future	6978.3000	6.9783	7031.2200	7.0312	0.758	0.0000	0.0000
2026/01/15	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2030	07/05/2026			Bond Future	7.3876	104.1752	7.3710	104.2291	0.225	0.0000	0.0000
2026/01/15	2030	07/05/2026	9.39 Call		Bond Future	6254.4000	6.2544	6307.6900	6.3077	0.852	0.0000	0.0000
2026/01/15	2030	07/05/2026	9.39 Put		Bond Future	6.7400	0.0067	6.1100	0.0061	9.347	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.21 Put		Bond Future	912.4900	0.9125	875.2800	0.8753	4.078	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.21 Call		Bond Future	334.4600	0.3345	351.1700	0.3512	4.996	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.71 Put		Bond Future	292.5700	0.2926	275.6900	0.2757	5.770	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.71 Call		Bond Future	1331.5200	1.3315	1368.5600	1.3686	2.782	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.92 Call		Bond Future	1889.0100	1.8890	1931.5100	1.9315	2.250	0.0000	0.0000
2026/01/15	2030	07/05/2026	7.92 Put		Bond Future	180.2600	0.1803	168.8400	0.1688	6.335	0.0000	0.0000
2026/01/15	2030	06/08/2026	7.21 Put		Bond Future	1108.0300	1.1080	1072.4900	1.0725	3.207	0.0000	0.0000
2026/01/15	2030	06/08/2026	7.21 Call		Bond Future	508.7200	0.5087	528.2200	0.5282	3.833	0.0000	0.0000
2026/01/15	2030	06/08/2026	7.71 Put		Bond Future	522.8500	0.5229	502.3800	0.5024	3.915	0.0000	0.0000
2026/01/15	2030	06/08/2026	7.71 Call		Bond Future	1442.0200	1.4420	1476.5900	1.4766	2.397	0.0000	0.0000
2026/01/15	2030	06/08/2026	8.06 Call		Bond Future	2278.3400	2.2783	2320.0100	2.3200	1.829	0.0000	0.0000
2026/01/15	2030	06/08/2026	8.06 Put		Bond Future	312.7100	0.3127	299.3400	0.2993	4.276	0.0000	0.0000
2026/01/15	2030	06/08/2026			Bond Future	7.4062	102.0433	7.3882	102.0983	0.244	0.0000	0.0000
2026/01/15	2030	06/08/2026	9.22 Call		Bond Future	5398.0200	5.3980	5449.9900	5.4500	0.963	0.0000	0.0000
2026/01/15	2030	06/08/2026	9.22 Put		Bond Future	58.4200	0.0584	55.3500	0.0554	5.255	0.0000	0.0000
2026/01/15	2030	05/11/2026			Bond Future	7.4277	103.8134	7.4079	103.8696	0.266	0.0000	0.0000
2026/01/15	2030	05/11/2026	8.39 Call		Bond Future	2973.9700	2.9740	3019.4000	3.0194	1.528	0.0000	0.0000
2026/01/15	2030	05/11/2026	8.39 Put		Bond Future	276.0100	0.2760	265.1800	0.2652	3.924	0.0000	0.0000
2026/01/15	2030	04/02/2027			Bond Future	7.4628	101.6054	7.4411	101.6629	0.291	0.0000	0.0000
2026/01/15	2030	04/02/2027	7.82 Call		Bond Future	1625.2300	1.6252	1660.9200	1.6609	2.196	0.0000	0.0000
2026/01/15	2030	04/02/2027	7.82 Put		Bond Future	684.8600	0.6849	663.0400	0.6630	3.186	0.0000	0.0000
2026/01/15	2031	05/02/2026			Bond Future	112.6432	112.6432	112.5363	112.5363	0.095	0.0000	0.0000
2026/01/15	2031	05/02/2026	111.76 Call		Bond Future	895.3300	0.8953	793.4500	0.7935	11.379	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
2026/01/15	2031	05/02/2026	111.76 Put	Bond Future	12.1100	0.0121	17.1900	0.0172	41.949	0.0000	0.0000
2026/01/15	2031	07/05/2026		Bond Future	114.6718	114.6718	114.5630	114.5630	0.095	0.0000	0.0000
2026/01/15	2031	07/05/2026	113.84 Call	Bond Future	993.8300	0.9938	910.5900	0.9106	8.376	0.0000	0.0000
2026/01/15	2031	07/05/2026	113.84 Put	Bond Future	162.0500	0.1621	187.6000	0.1876	15.767	0.0000	0.0000
2026/01/15	2031	06/08/2026		Bond Future	114.3516	114.3516	114.2409	114.2409	0.097	0.0000	0.0000
2026/01/15	2031	06/08/2026	113.81 Call	Bond Future	920.9500	0.9210	850.1500	0.8502	7.688	0.0000	0.0000
2026/01/15	2031	06/08/2026	113.81 Put	Bond Future	379.3700	0.3794	419.2100	0.4192	10.502	0.0000	0.0000
2026/01/15	2031	05/11/2026		Bond Future	116.3622	116.3622	116.2498	116.2498	0.097	0.0000	0.0000
2026/01/15	2031	05/11/2026	111.49 Call	Bond Future	4873.4200	4.8734	4761.3600	4.7614	2.299	0.0000	0.0000
2026/01/15	2031	05/11/2026	111.49 Put	Bond Future	1.2500	0.0013	1.5200	0.0015	21.600	0.0000	0.0000
2026/01/15	2031	04/02/2027		Bond Future	115.9583	115.9583	115.8443	115.8443	0.098	0.0000	0.0000
2026/01/15	2031	04/02/2027	116.18 Call	Bond Future	670.3300	0.6703	618.4600	0.6185	7.738	0.0000	0.0000
2026/01/15	2031	04/02/2027	116.18 Put	Bond Future	892.0800	0.8921	954.1900	0.9542	6.962	0.0000	0.0000
2026/01/15	2032	05/02/2026		Bond Future	7.8338	104.9956	7.8334	104.9976	0.005	0.0000	0.0000
2026/01/15	2032	05/02/2026	10.16 Call	Bond Future	10565.1200	10.5651	10567.1600	10.5672	0.019	0.0000	0.0000
2026/01/15	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2032	07/05/2026		Bond Future	7.8687	102.7016	7.8683	102.7037	0.006	0.0000	0.0000
2026/01/15	2032	07/05/2026	10.14 Call	Bond Future	10003.9700	10.0040	10005.8500	10.0059	0.019	0.0000	0.0000
2026/01/15	2032	07/05/2026	10.14 Put	Bond Future	5.8500	0.0059	5.6100	0.0056	4.103	0.0000	0.0000
2026/01/15	2032	06/08/2026		Bond Future	7.9043	104.5524	7.9038	104.5547	0.006	0.0000	0.0000
2026/01/15	2032	06/08/2026	10.12 Call	Bond Future	9481.5200	9.4815	9483.0800	9.4831	0.016	0.0000	0.0000
2026/01/15	2032	06/08/2026	10.12 Put	Bond Future	46.5600	0.0466	45.8100	0.0458	1.611	0.0000	0.0000
2026/01/15	2032	05/11/2026		Bond Future	7.9502	102.2087	7.9496	102.2113	0.008	0.0000	0.0000
2026/01/15	2032	05/11/2026	9.16 Call	Bond Future	5463.1300	5.4631	5463.5000	5.4635	0.007	0.0000	0.0000
2026/01/15	2032	05/11/2026	9.16 Put	Bond Future	364.9900	0.3650	362.7500	0.3628	0.614	0.0000	0.0000
2026/01/15	2032	04/02/2027		Bond Future	8.0080	103.9787	8.0073	103.9816	0.009	0.0000	0.0000
2026/01/15	2032	04/02/2027	8.48 Call	Bond Future	2914.8600	2.9149	2914.7400	2.9147	0.004	0.0000	0.0000
2026/01/15	2032	04/02/2027	8.48 Put	Bond Future	968.8300	0.9688	965.7900	0.9658	0.314	0.0000	0.0000
2026/01/15	2033	05/02/2026		Bond Future	141.8764	141.8764	141.8697	141.8697	0.005	0.0000	0.0000
2026/01/15	2033	05/02/2026	132.88 Call	Bond Future	8996.3800	8.9964	8989.7400	8.9897	0.074	0.0000	0.0000
2026/01/15	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2033	07/05/2026		Bond Future	142.8741	142.8741	142.8675	142.8675	0.005	0.0000	0.0000
2026/01/15	2033	07/05/2026	135.16 Call	Bond Future	7714.1000	7.7141	7707.4900	7.7075	0.086	0.0000	0.0000
2026/01/15	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2033	06/08/2026		Bond Future	145.4837	145.4837	145.4771	145.4771	0.005	0.0000	0.0000
2026/01/15	2033	06/08/2026	134.25 Call	Bond Future	11233.7200	11.2337	11227.1300	11.2271	0.059	0.0000	0.0000
2026/01/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2033	05/11/2026		Bond Future	146.4630	146.4630	146.4567	146.4567	0.004	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/15	2033	05/11/2026	137.26	Call	Bond Future		9202.9900	9.2030		9196.7000	9.1967	0.068	0.0000	0.0000
2026/01/15	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2033	04/02/2027	142.71	Call	Bond Future		6325.7700	6.3258		6319.7400	6.3197	0.095	0.0000	0.0000
2026/01/15	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2033	04/02/2027			Bond Future		149.0358	149.0358		149.0297	149.0297	0.004	0.0000	0.0000
2026/01/15	2037	05/02/2026	9.65	Call	Bond Future		6403.8400	6.4038		6512.3700	6.5124	1.695	0.0000	0.0000
2026/01/15	2037	05/02/2026	9.65	Put	Bond Future		0.7600	0.0008		0.4800	0.0005	36.842	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.10	Call	Bond Future		9191.3400	9.1913		9300.1400	9.3001	1.184	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.10	Put	Bond Future		0.0200	0.0000		0.0100	0.0000	50.000	0.0000	0.0000
2026/01/15	2037	05/02/2026			Bond Future		8.6829	98.9528		8.6672	99.0616	0.181	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.20	Call	Bond Future		15539.0700	15.5391		15647.8800	15.6479	0.700	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.20	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	12.27	Call	Bond Future		21131.5100	21.1315		21240.3200	21.2403	0.515	0.0000	0.0000
2026/01/15	2037	05/02/2026	12.27	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.90	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.90	Call	Bond Future		13870.9200	13.8709		13979.7300	13.9797	0.784	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.86	Call	Bond Future		19052.4100	19.0524		19161.2200	19.1612	0.571	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.86	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.36	Call	Bond Future		16410.2500	16.4103		16519.0600	16.5191	0.663	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.36	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.65	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	10.65	Call	Bond Future		12445.3600	12.4454		12554.1700	12.5542	0.874	0.0000	0.0000
2026/01/15	2037	05/02/2026	12.73	Call	Bond Future		23374.6400	23.3746		23483.4500	23.4835	0.466	0.0000	0.0000
2026/01/15	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.40	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	0.0000
2026/01/15	2037	05/02/2026	11.40	Call	Bond Future		16626.0700	16.6261		16734.8800	16.7349	0.654	0.0000	0.0000
2026/01/15	2037	07/05/2026	12.40	Call	Bond Future		21162.6800	21.1627		21273.5300	21.2735	0.524	0.0000	0.0000
2026/01/15	2037	07/05/2026	12.40	Put	Bond Future		0.0700	0.0001		0.0600	0.0001	14.286	0.0000	0.0000
2026/01/15	2037	07/05/2026	10.95	Put	Bond Future		15.1800	0.0152		13.8500	0.0139	8.762	0.0000	0.0000
2026/01/15	2037	07/05/2026	10.95	Call	Bond Future		13621.5100	13.6215		13731.0400	13.7310	0.804	0.0000	0.0000
2026/01/15	2037	07/05/2026			Bond Future		8.7386	100.7103		8.7223	100.8211	0.187	0.0000	0.0000
2026/01/15	2037	07/05/2026	11.32	Call	Bond Future		15633.1500	15.6332		15743.5300	15.7435	0.706	0.0000	0.0000
2026/01/15	2037	07/05/2026	11.32	Put	Bond Future		4.7800	0.0048		4.3000	0.0043	10.042	0.0000	0.0000
2026/01/15	2037	07/05/2026	9.00	Put	Bond Future		749.2800	0.7493		709.8500	0.7099	5.262	0.0000	0.0000
2026/01/15	2037	07/05/2026	9.00	Call	Bond Future		2504.7300	2.5047		2576.1600	2.5762	2.852	0.0000	0.0000
2026/01/15	2037	07/05/2026	9.49	Put	Bond Future		257.9000	0.2579		241.3400	0.2413	6.421	0.0000	0.0000
2026/01/15	2037	07/05/2026	9.49	Call	Bond Future		5192.2200	5.1922		5286.5200	5.2865	1.816	0.0000	0.0000
2026/01/15	2037	07/05/2026	10.06	Call	Bond Future		8538.3300	8.5383		8643.1600	8.6432	1.228	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
2026/01/15	2037	07/05/2026	10.06 Put	Bond Future	81.0100	0.0810	74.9800	0.0750	7.444	0.0000
2026/01/15	2037	06/08/2026	11.30 Call	Bond Future	14987.3500	14.9874	15097.4500	15.0975	0.735	0.0000
2026/01/15	2037	06/08/2026	11.30 Put	Bond Future	54.4300	0.0544	51.5400	0.0515	5.310	0.0000
2026/01/15	2037	06/08/2026	10.70 Call	Bond Future	11795.7200	11.7957	11901.9100	11.9019	0.900	0.0000
2026/01/15	2037	06/08/2026	10.70 Put	Bond Future	145.5000	0.1455	138.7000	0.1387	4.674	0.0000
2026/01/15	2037	06/08/2026	10.02 Put	Bond Future	346.0500	0.3461	331.3300	0.3313	4.254	0.0000
2026/01/15	2037	06/08/2026	10.02 Call	Bond Future	8058.6800	8.0587	8156.9500	8.1570	1.219	0.0000
2026/01/15	2037	06/08/2026		Bond Future	8.7972	98.2654	8.7802	98.3784	0.193	0.0000
2026/01/15	2037	06/08/2026	11.71 Call	Bond Future	17099.7500	17.0998	17211.4500	17.2115	0.653	0.0000
2026/01/15	2037	06/08/2026	11.71 Put	Bond Future	21.3200	0.0213	20.0300	0.0200	6.051	0.0000
2026/01/15	2037	05/11/2026		Bond Future	8.8562	99.9697	8.8386	100.0849	0.199	0.0000
2026/01/15	2037	05/11/2026	10.62 Call	Bond Future	11021.2200	11.0212	11124.4100	11.1244	0.936	0.0000
2026/01/15	2037	05/11/2026	10.62 Put	Bond Future	349.1700	0.3492	337.1500	0.3372	3.442	0.0000
2026/01/15	2037	05/11/2026	10.83 Call	Bond Future	12121.7600	12.1218	12226.9700	12.2270	0.868	0.0000
2026/01/15	2037	05/11/2026	10.83 Put	Bond Future	285.4100	0.2854	275.4100	0.2754	3.504	0.0000
2026/01/15	2037	05/11/2026	10.23 Call	Bond Future	8970.6900	8.9707	9068.8000	9.0688	1.094	0.0000
2026/01/15	2037	05/11/2026	10.23 Put	Bond Future	518.2300	0.5182	501.1300	0.5011	3.300	0.0000
2026/01/15	2037	05/11/2026	9.46 Put	Bond Future	1172.6600	1.1727	1137.9400	1.1379	2.961	0.0000
2026/01/15	2037	05/11/2026	9.46 Call	Bond Future	5013.9200	5.0139	5094.4100	5.0944	1.605	0.0000
2026/01/15	2037	04/02/2027		Bond Future	8.9240	97.4444	8.9057	97.5618	0.206	0.0000
2026/01/15	2037	04/02/2027	9.51 Call	Bond Future	5207.4500	5.2075	5286.3100	5.2863	1.514	0.0000
2026/01/15	2037	04/02/2027	9.51 Put	Bond Future	1553.2400	1.5532	1514.6400	1.5146	2.485	0.0000
2026/01/15	2038	05/02/2026		Bond Future	155.3634	155.3634	154.9610	154.9610	0.259	0.0000
2026/01/15	2038	05/02/2026	143.20 Call	Bond Future	12163.3900	12.1634	11760.9600	11.7610	3.309	0.0000
2026/01/15	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2038	07/05/2026		Bond Future	158.1613	158.1613	157.7518	157.7518	0.259	0.0000
2026/01/15	2038	07/05/2026	144.53 Call	Bond Future	13631.3400	13.6313	13221.7800	13.2218	3.005	0.0000
2026/01/15	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2038	06/08/2026		Bond Future	158.8580	158.8580	158.4411	158.4411	0.262	0.0000
2026/01/15	2038	06/08/2026	144.72 Call	Bond Future	14137.9500	14.1380	13721.1000	13.7211	2.948	0.0000
2026/01/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2038	05/11/2026		Bond Future	161.6516	161.6516	161.2278	161.2278	0.262	0.0000
2026/01/15	2038	05/11/2026	146.31 Call	Bond Future	15341.6300	15.3416	14917.7600	14.9178	2.763	0.0000
2026/01/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2038	04/02/2027		Bond Future	162.2691	162.2691	161.8384	161.8384	0.265	0.0000
2026/01/15	2038	04/02/2027	153.83 Call	Bond Future	8439.1000	8.4391	8008.3700	8.0084	5.104	0.0000
2026/01/15	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2040	05/02/2026	9.05 Put	Bond Future	627.9000	0.6279	471.9500	0.4720	24.837	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/15	2040	05/02/2026	9.05 Call	Bond Future		712.4100	0.7124	877.8200	0.8778	23.218	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.20 Put	Bond Future		249.1300	0.2491	170.7100	0.1707	31.478	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.20 Call	Bond Future		1496.9200	1.4969	1739.8600	1.7399	16.229	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.40 Call	Bond Future		2829.7200	2.8297	3127.1800	3.1272	10.512	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.40 Put	Bond Future		60.8100	0.0608	36.9100	0.0369	39.303	0.0000	0.0000
2026/01/15	2040	05/02/2026		Bond Future		9.0392	99.9359	8.9983	100.2573	0.453	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.49 Call	Bond Future		16815.5000	16.8155	17136.8600	17.1369	1.911	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.49 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	13.23 Call	Bond Future		26329.1900	26.3292	26650.5500	26.6506	1.221	0.0000	0.0000
2026/01/15	2040	05/02/2026	13.23 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.82 Call	Bond Future		18756.9800	18.7570	19078.3400	19.0783	1.713	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.35 Put	Bond Future		0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.35 Call	Bond Future		9552.0800	9.5521	9873.4200	9.8734	3.364	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.75 Call	Bond Future		12203.3700	12.2034	12524.7300	12.5247	2.633	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.75 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.15 Call	Bond Future		14742.0600	14.7421	15063.4200	15.0634	2.180	0.0000	0.0000
2026/01/15	2040	05/02/2026	11.15 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.80 Put	Bond Future		2.8800	0.0029	1.4200	0.0014	50.694	0.0000	0.0000
2026/01/15	2040	05/02/2026	9.80 Call	Bond Future		5714.6300	5.7146	6034.5300	6.0345	5.598	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.24 Call	Bond Future		8802.5000	8.8025	9123.8000	9.1238	3.650	0.0000	0.0000
2026/01/15	2040	05/02/2026	10.24 Put	Bond Future		0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.53 Call	Bond Future		22089.8500	22.0899	22416.9000	22.4169	1.481	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.53 Put	Bond Future		0.3100	0.0003	0.2400	0.0002	22.581	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.03 Call	Bond Future		19350.8800	19.3509	19677.6000	19.6776	1.688	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.03 Put	Bond Future		2.0000	0.0020	1.6000	0.0016	20.000	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.12 Put	Bond Future		31.9200	0.0319	26.9900	0.0270	15.445	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.12 Call	Bond Future		14007.8000	14.0078	14329.9900	14.3300	2.300	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.22 Call	Bond Future		20408.2200	20.4082	20735.1300	20.7351	1.602	0.0000	0.0000
2026/01/15	2040	07/05/2026	12.22 Put	Bond Future		1.0000	0.0010	0.7900	0.0008	21.000	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.72 Call	Bond Future		17582.0200	17.5820	17908.0900	17.9081	1.855	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.72 Put	Bond Future		5.8300	0.0058	4.7800	0.0048	18.010	0.0000	0.0000
2026/01/15	2040	07/05/2026	10.70 Put	Bond Future		66.1200	0.0661	56.2800	0.0563	14.882	0.0000	0.0000
2026/01/15	2040	07/05/2026	10.70 Call	Bond Future		11381.5100	11.3815	11698.7900	11.6988	2.788	0.0000	0.0000
2026/01/15	2040	07/05/2026		Bond Future		9.1001	101.7109	9.0577	102.0380	0.465	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.67 Call	Bond Future		17291.7000	17.2917	17617.5900	17.6176	1.885	0.0000	0.0000
2026/01/15	2040	07/05/2026	11.67 Put	Bond Future		6.8900	0.0069	5.6600	0.0057	17.852	0.0000	0.0000
2026/01/15	2040	06/08/2026		Bond Future		9.1640	99.0334	9.1201	99.3666	0.479	0.0000	0.0000
2026/01/15	2040	06/08/2026	12.19 Call	Bond Future		19621.6800	19.6217	19952.1800	19.9522	1.684	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
2026/01/15	2040	06/08/2026	12.19 Put	Bond Future	22.1300	0.0221	19.4400	0.0194	12.155	0.0000	0.0000
2026/01/15	2040	05/11/2026		Bond Future	9.2276	100.7510	9.1823	101.0901	0.491	0.0000	0.0000
2026/01/15	2040	05/11/2026	11.06 Call	Bond Future	12790.0500	12.7901	13100.7800	13.1008	2.429	0.0000	0.0000
2026/01/15	2040	05/11/2026	11.06 Put	Bond Future	364.6400	0.3646	336.2200	0.3362	7.794	0.0000	0.0000
2026/01/15	2040	05/11/2026	11.27 Call	Bond Future	14003.6600	14.0037	14319.2200	14.3192	2.253	0.0000	0.0000
2026/01/15	2040	05/11/2026	11.27 Put	Bond Future	300.7200	0.3007	277.1300	0.2771	7.845	0.0000	0.0000
2026/01/15	2040	05/11/2026	10.67 Call	Bond Future	10511.6900	10.5117	10810.0000	10.8100	2.838	0.0000	0.0000
2026/01/15	2040	05/11/2026	10.67 Put	Bond Future	534.1500	0.5342	493.3100	0.4933	7.646	0.0000	0.0000
2026/01/15	2040	05/11/2026	9.91 Put	Bond Future	1177.9100	1.1779	1092.7600	1.0928	7.229	0.0000	0.0000
2026/01/15	2040	05/11/2026	9.91 Call	Bond Future	6088.0800	6.0881	6342.0800	6.3421	4.172	0.0000	0.0000
2026/01/15	2040	04/02/2027		Bond Future	9.2995	97.9886	9.2525	98.3340	0.505	0.0000	0.0000
2026/01/15	2040	04/02/2027	9.93 Call	Bond Future	6131.2900	6.1313	6376.1200	6.3761	3.993	0.0000	0.0000
2026/01/15	2040	04/02/2027	9.93 Put	Bond Future	1659.0500	1.6591	1558.4900	1.5585	6.061	0.0000	0.0000
2026/01/15	2043	05/02/2026		Bond Future	121.9002	121.9002	121.7521	121.7521	0.121	0.0000	0.0000
2026/01/15	2043	05/02/2026	109.66 Call	Bond Future	12240.1700	12.2402	12092.0700	12.0921	1.210	0.0000	0.0000
2026/01/15	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2043	07/05/2026		Bond Future	124.0954	124.0954	123.9448	123.9448	0.121	0.0000	0.0000
2026/01/15	2043	07/05/2026	111.70 Call	Bond Future	12395.4096	12.3954	12244.7609	12.2448	1.215	0.0000	0.0000
2026/01/15	2043	07/05/2026	111.70 Put	Bond Future	0.0096	0.0000	0.0109	0.0000	14.077	0.0000	0.0000
2026/01/15	2043	06/08/2026		Bond Future	123.5176	123.5176	123.3644	123.3644	0.124	0.0000	0.0000
2026/01/15	2043	06/08/2026	110.88 Call	Bond Future	12638.7258	12.6387	12485.6090	12.4856	1.211	0.0000	0.0000
2026/01/15	2043	06/08/2026	110.88 Put	Bond Future	1.0958	0.0011	1.2090	0.0012	10.329	0.0000	0.0000
2026/01/15	2043	05/11/2026		Bond Future	125.6893	125.6893	125.5336	125.5336	0.124	0.0000	0.0000
2026/01/15	2043	05/11/2026	112.84 Call	Bond Future	12855.7380	12.8557	12700.6194	12.7006	1.207	0.0000	0.0000
2026/01/15	2043	05/11/2026	112.84 Put	Bond Future	6.4780	0.0065	7.0194	0.0070	8.359	0.0000	0.0000
2026/01/15	2043	04/02/2027		Bond Future	125.0134	125.0134	124.8555	124.8555	0.126	0.0000	0.0000
2026/01/15	2043	04/02/2027	117.63 Call	Bond Future	7651.8990	7.6519	7507.9680	7.5080	1.881	0.0000	0.0000
2026/01/15	2043	04/02/2027	117.63 Put	Bond Future	268.4690	0.2685	282.4980	0.2825	5.226	0.0000	0.0000
2026/01/15	2044	05/02/2026	10.00 Put	Bond Future	3.5300	0.0035	1.6400	0.0016	53.541	0.0000	0.0000
2026/01/15	2044	05/02/2026	10.00 Call	Bond Future	5921.6000	5.9216	6306.2300	6.3062	6.495	0.0000	0.0000
2026/01/15	2044	05/02/2026		Bond Future	9.2592	95.8183	9.2132	96.2048	0.496	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.56 Call	Bond Future	16665.6200	16.6656	17052.1400	17.0521	2.319	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.25 Call	Bond Future	14696.8800	14.6969	15083.4000	15.0834	2.630	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.50 Call	Bond Future	16290.5500	16.2906	16677.0700	16.6771	2.373	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2044	05/02/2026	10.90 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	
2026/01/15	2044	05/02/2026	10.90 Call	Bond Future	12379.1100	12.3791	12765.6300	12.7656	3.122	0.0000	0.0000
2026/01/15	2044	05/02/2026	10.07 Put	Bond Future	2.0500	0.0021	0.9200	0.0009	55.122	0.0000	0.0000
2026/01/15	2044	05/02/2026	10.07 Call	Bond Future	6450.1200	6.4501	6835.5100	6.8355	5.975	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.45 Call	Bond Future	15975.8300	15.9758	16362.3500	16.3624	2.419	0.0000	0.0000
2026/01/15	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2044	07/05/2026	Put	Bond Future	3671.1600	3.6712	3406.5400	3.4065	7.208	0.0000	0.0000
2026/01/15	2044	07/05/2026	Call	Bond Future	1191.2500	1.1913	1320.2000	1.3202	10.825	0.0000	0.0000
2026/01/15	2044	07/05/2026		Bond Future	9.3198	97.5201	9.2724	97.9137	0.509	0.0000	0.0000
2026/01/15	2044	07/05/2026	11.80 Call	Bond Future	17580.0500	17.5801	17971.4700	17.9715	2.227	0.0000	0.0000
2026/01/15	2044	07/05/2026	11.80 Put	Bond Future	11.7100	0.0117	9.5600	0.0096	18.360	0.0000	0.0000
2026/01/15	2044	07/05/2026	10.00 Call	Bond Future	5800.5100	5.8005	6134.9800	6.1350	5.766	0.0000	0.0000
2026/01/15	2044	07/05/2026	10.00 Put	Bond Future	413.1500	0.4132	354.0500	0.3541	14.305	0.0000	0.0000
2026/01/15	2044	06/08/2026		Bond Future	9.3830	94.8924	9.3341	95.2932	0.522	0.0000	0.0000
2026/01/15	2044	06/08/2026	12.42 Call	Bond Future	20590.0700	20.5901	20987.2900	20.9873	1.929	0.0000	0.0000
2026/01/15	2044	06/08/2026	12.42 Put	Bond Future	27.2000	0.0272	23.6600	0.0237	13.015	0.0000	0.0000
2026/01/15	2044	05/11/2026		Bond Future	9.4457	96.5381	9.3952	96.9461	0.534	0.0000	0.0000
2026/01/15	2044	05/11/2026	11.34 Call	Bond Future	14012.7200	14.0127	14384.7200	14.3847	2.655	0.0000	0.0000
2026/01/15	2044	05/11/2026	11.34 Put	Bond Future	447.6500	0.4477	411.6600	0.4117	8.040	0.0000	0.0000
2026/01/15	2044	04/02/2027		Bond Future	9.5155	93.8280	9.4634	94.2433	0.548	0.0000	0.0000
2026/01/15	2044	04/02/2027	10.18 Call	Bond Future	6791.6000	6.7916	7090.8200	7.0908	4.406	0.0000	0.0000
2026/01/15	2044	04/02/2027	10.18 Put	Bond Future	1732.5000	1.7325	1616.4200	1.6164	6.700	0.0000	0.0000
2026/01/15	2046	05/02/2026		Bond Future	138.2652	138.2652	138.2589	138.2589	0.005	0.0000	0.0000
2026/01/15	2046	05/02/2026	121.65 Call	Bond Future	16615.2100	16.6152	16608.9200	16.6089	0.038	0.0000	0.0000
2026/01/15	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2046	07/05/2026		Bond Future	138.4688	138.4688	138.4624	138.4624	0.005	0.0000	0.0000
2026/01/15	2046	07/05/2026	124.95 Call	Bond Future	13518.7700	13.5188	13512.4300	13.5124	0.047	0.0000	0.0000
2026/01/15	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2046	06/08/2026		Bond Future	140.9977	140.9977	140.9916	140.9916	0.004	0.0000	0.0000
2026/01/15	2046	06/08/2026	122.38 Call	Bond Future	18617.7400	18.6177	18611.5800	18.6116	0.033	0.0000	0.0000
2026/01/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2046	05/11/2026		Bond Future	141.1569	141.1569	141.1510	141.1510	0.004	0.0000	0.0000
2026/01/15	2046	05/11/2026	125.48 Call	Bond Future	15676.9300	15.6769	15670.9600	15.6710	0.038	0.0000	0.0000
2026/01/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2046	04/02/2027		Bond Future	143.6355	143.6355	143.6299	143.6299	0.004	0.0000	0.0000
2026/01/15	2046	04/02/2027	131.09 Call	Bond Future	12545.4600	12.5455	12539.8700	12.5399	0.045	0.0000	0.0000
2026/01/15	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	2050	05/02/2026		Bond Future	139.0976	139.0976	138.8556	138.8556	0.174	0.0000	0.0000
2026/01/15	2050	05/02/2026	122.82 Call	Bond Future	16277.6000	16.2776	16035.6400	16.0356	1.486	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
2026/01/15	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2050	07/05/2026		Bond Future	141.6025	141.6025	141.3562	141.3562	0.174	0.0000
2026/01/15	2050	07/05/2026	124.07 Call	Bond Future	17532.5200	17.5325	17286.2300	17.2862	1.405	0.0000
2026/01/15	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2050	06/08/2026		Bond Future	141.7470	141.7470	141.4966	141.4966	0.177	0.0000
2026/01/15	2050	06/08/2026	123.27 Call	Bond Future	18477.0000	18.4770	18226.5700	18.2266	1.355	0.0000
2026/01/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2050	05/11/2026		Bond Future	144.2400	144.2400	143.9852	143.9852	0.177	0.0000
2026/01/15	2050	05/11/2026	123.84 Call	Bond Future	20399.9800	20.4000	20145.2000	20.1452	1.249	0.0000
2026/01/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	2050	04/02/2027		Bond Future	144.2969	144.2969	144.0383	144.0383	0.179	0.0000
2026/01/15	2050	04/02/2027	132.39 Call	Bond Future	11906.9400	11.9069	11648.2600	11.6483	2.173	0.0000
2026/01/15	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	AL37	05/02/2026		Index Future	1265.5710	1265.5710	1265.8870	1265.8870	0.025	0.0000
2026/01/15	AL37	07/05/2026		Index Future	1288.0500	1288.0500	1288.3720	1288.3720	0.025	0.0000
2026/01/15	AL37	06/08/2026		Index Future	1311.0170	1311.0170	1311.3470	1311.3470	0.025	0.0000
2026/01/15	AL37	05/11/2026		Index Future	1334.0370	1334.0370	1334.3760	1334.3760	0.025	0.0000
2026/01/15	AL37	04/02/2027		Index Future	1357.1850	1357.1850	1357.5330	1357.5330	0.026	0.0000
2026/01/15	AL7T	05/02/2026		Index Future	1628.8290	1628.8290	1630.1060	1630.1060	0.078	0.0000
2026/01/15	AL7T	07/05/2026		Index Future	1657.7590	1657.7590	1659.0600	1659.0600	0.078	0.0000
2026/01/15	AL7T	06/08/2026		Index Future	1687.3190	1687.3190	1688.6450	1688.6450	0.079	0.0000
2026/01/15	AL7T	05/11/2026		Index Future	1716.9470	1716.9470	1718.3000	1718.3000	0.079	0.0000
2026/01/15	AL7T	04/02/2027		Index Future	1746.7390	1746.7390	1748.1200	1748.1200	0.079	0.0000
2026/01/15	ALBI	05/02/2026		Index Future	1372.9130	1372.9130	1375.3440	1375.3440	0.177	0.0000
2026/01/15	ALBI	07/05/2026		Index Future	1397.2980	1397.2980	1399.7730	1399.7730	0.177	0.0000
2026/01/15	ALBI	06/08/2026		Index Future	1422.2130	1422.2130	1424.7340	1424.7340	0.177	0.0000
2026/01/15	ALBI	05/11/2026		Index Future	1447.1860	1447.1860	1449.7550	1449.7550	0.178	0.0000
2026/01/15	ALBI	04/02/2027		Index Future	1472.2970	1472.2970	1474.9140	1474.9140	0.178	0.0000
2026/01/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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
2026/01/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/15	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	
2026/01/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/15	ES33	05/02/2026		Bond Future	8.7972	95.9795	8.7863	96.0363	0.124	0.0000	0.0000
2026/01/15	ES33	05/02/2026	11.49 Call	Bond Future	12783.9800	12.7840	12840.7800	12.8408	0.444	0.0000	0.0000
2026/01/15	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES33	07/05/2026		Bond Future	8.8643	93.9149	8.8529	93.9727	0.129	0.0000	0.0000
2026/01/15	ES33	07/05/2026	11.69 Call	Bond Future	13034.3300	13.0343	13092.1600	13.0922	0.444	0.0000	0.0000
2026/01/15	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES33	06/08/2026		Bond Future	8.9338	95.6299	8.9219	95.6890	0.134	0.0000	0.0000
2026/01/15	ES33	06/08/2026	12.02 Call	Bond Future	13761.2900	13.7613	13820.3600	13.8204	0.429	0.0000	0.0000
2026/01/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES33	05/11/2026		Bond Future	9.0166	93.5196	9.0040	93.5799	0.140	0.0000	0.0000
2026/01/15	ES33	05/11/2026	10.83 Call	Bond Future	8191.2300	8.1912	8251.5500	8.2516	0.736	0.0000	0.0000
2026/01/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES33	04/02/2027		Bond Future	9.1147	95.1601	9.1014	95.2218	0.146	0.0000	0.0000
2026/01/15	ES33	04/02/2027	9.70 Call	Bond Future	2663.4900	2.6635	2725.2000	2.7252	2.317	0.0000	0.0000
2026/01/15	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES42	05/02/2026		Bond Future	9.4759	94.4972	9.4349	94.8145	0.433	0.0000	0.0000
2026/01/15	ES42	05/02/2026	11.85 Call	Bond Future	15897.5200	15.8975	16214.7600	16.2148	1.996	0.0000	0.0000
2026/01/15	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES42	07/05/2026		Bond Future	9.5420	91.9347	9.4996	92.2577	0.444	0.0000	0.0000
2026/01/15	ES42	07/05/2026	12.20 Call	Bond Future	17293.3200	17.2933	17616.3300	17.6163	1.868	0.0000	0.0000
2026/01/15	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES42	06/08/2026		Bond Future	9.6085	93.6134	9.5648	93.9424	0.456	0.0000	0.0000
2026/01/15	ES42	06/08/2026	12.65 Call	Bond Future	19139.0600	19.1391	19468.0300	19.4680	1.719	0.0000	0.0000
2026/01/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES42	05/11/2026		Bond Future	9.6811	90.9956	9.6358	91.3307	0.468	0.0000	0.0000
2026/01/15	ES42	05/11/2026	11.66 Call	Bond Future	13030.7900	13.0308	13365.8800	13.3659	2.572	0.0000	0.0000
2026/01/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	ES42	04/02/2027		Bond Future	9.7607	92.5904	9.7139	92.9316	0.479	0.0000	0.0000
2026/01/15	ES42	04/02/2027	10.29 Call	Bond Future	3730.4900	3.7305	4071.6400	4.0716	9.145	0.0000	0.0000
2026/01/15	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
2026/01/15	GOVI	05/02/2026		GOVI	1347.5510	1347.5510	1349.9620	0.179	0.0000	0.0000
2026/01/15	GOVI	05/02/2026	1,150. Call 00	GOVI	1975510.0000	197.5510	1999620.0000	1.220	0.0000	0.0000
2026/01/15	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	GOVI	07/05/2026		GOVI	1371.4860	1371.4860	1373.9410	0.179	0.0000	0.0000
2026/01/15	GOVI	07/05/2026	1,177. Call 00	GOVI	1944860.0000	194.4860	1969410.0000	1.262	0.0000	0.0000
2026/01/15	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	GOVI	06/08/2026		GOVI	1395.9410	1395.9410	1398.4420	0.179	0.0000	0.0000
2026/01/15	GOVI	06/08/2026	1,189. Call 00	GOVI	2069410.0000	206.9410	2094420.0000	1.209	0.0000	0.0000
2026/01/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	GOVI	05/11/2026		GOVI	1420.4520	1420.4520	1423.0000	0.179	0.0000	0.0000
2026/01/15	GOVI	05/11/2026	1,277. Call 00	GOVI	1434520.0000	143.4520	1460000.0000	1.776	0.0000	0.0000
2026/01/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	GOVI	04/02/2027		GOVI	1445.1000	1445.1000	1447.6950	0.180	0.0000	0.0000
2026/01/15	GOVI	04/02/2027	1,369. Call 00	GOVI	761000.0000	76.1000	786950.0000	3.410	0.0000	0.0000
2026/01/15	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/15	I258	05/02/2026		Bond Future	127.7913	127.7913	127.7846	0.005	0.0000	0.0000
2026/01/15	I258	05/02/2026	111.65 Call	Bond Future	16141.2900	16.1413	16134.6200	0.041	0.0000	0.0000
2026/01/15	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	I258	07/05/2026		Bond Future	130.0927	130.0927	130.0859	0.005	0.0000	0.0000
2026/01/15	I258	07/05/2026	113.73 Call	Bond Future	16362.8612	16.3629	16356.0800	0.041	0.0000	0.0000
2026/01/15	I258	07/05/2026	113.73 Put	Bond Future	0.1812	0.0002	0.1700	6.198	0.0000	0.0000
2026/01/15	I258	06/08/2026		Bond Future	129.6242	129.6242	129.6179	0.005	0.0000	0.0000
2026/01/15	I258	06/08/2026	112.95 Call	Bond Future	16682.1820	16.6822	16675.6314	0.039	0.0000	0.0000
2026/01/15	I258	06/08/2026	112.95 Put	Bond Future	7.9420	0.0079	7.7814	2.022	0.0000	0.0000
2026/01/15	I258	05/11/2026		Bond Future	131.9035	131.9035	131.8971	0.005	0.0000	0.0000
2026/01/15	I258	05/11/2026	114.95 Call	Bond Future	16987.8270	16.9878	16981.0545	0.040	0.0000	0.0000
2026/01/15	I258	05/11/2026	114.95 Put	Bond Future	34.3470	0.0343	33.9945	1.026	0.0000	0.0000
2026/01/15	I258	04/02/2027		Bond Future	131.3368	131.3368	131.3306	0.005	0.0000	0.0000
2026/01/15	I258	04/02/2027	118.90 Call	Bond Future	12777.8048	12.7778	12770.3435	0.058	0.0000	0.0000
2026/01/15	I258	04/02/2027	118.90 Put	Bond Future	341.0448	0.3410	339.7435	0.382	0.0000	0.0000
2026/01/15	IGOV	05/02/2026		Index Future	428.9860	428.9860	428.6460	0.079	0.0000	0.0000
2026/01/15	IGOV	07/05/2026		Index Future	436.7110	436.7110	436.3660	0.079	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	
2026/01/15	IGOV	06/08/2026		Index Future	444.6030	444.6030	444.2520	444.2520	0.079	0.0000	0.0000
2026/01/15	IGOV	05/11/2026		Index Future	452.5120	452.5120	452.1550	452.1550	0.079	0.0000	0.0000
2026/01/15	IGOV	04/02/2027		Index Future	460.4640	460.4640	460.1030	460.1030	0.078	0.0000	0.0000
2026/01/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/15	R033	05/02/2026		Bond Future	7.9697	114.5225	7.9642	114.5541	0.069	0.0000	0.0000
2026/01/15	R033	05/02/2026	10.49 Call	Bond Future	13312.7300	13.3127	13344.3100	13.3443	0.237	0.0000	0.0000
2026/01/15	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R033	07/05/2026		Bond Future	8.0087	111.5146	8.0029	111.5468	0.072	0.0000	0.0000
2026/01/15	R033	07/05/2026	10.38 Call	Bond Future	12281.2800	12.2813	12311.2400	12.3112	0.244	0.0000	0.0000
2026/01/15	R033	07/05/2026	10.38 Put	Bond Future	54.9000	0.0549	52.6900	0.0527	4.026	0.0000	0.0000
2026/01/15	R033	06/08/2026		Bond Future	8.0483	113.5241	8.0422	113.5571	0.076	0.0000	0.0000
2026/01/15	R033	06/08/2026	10.25 Call	Bond Future	11409.3400	11.4093	11436.3000	11.4363	0.236	0.0000	0.0000
2026/01/15	R033	06/08/2026	10.25 Put	Bond Future	339.4800	0.3395	333.5200	0.3335	1.756	0.0000	0.0000
2026/01/15	R033	05/11/2026		Bond Future	8.0974	110.4540	8.0909	110.4878	0.080	0.0000	0.0000
2026/01/15	R033	05/11/2026	9.33 Call	Bond Future	7172.2700	7.1723	7195.0600	7.1951	0.318	0.0000	0.0000
2026/01/15	R033	05/11/2026	9.33 Put	Bond Future	995.1200	0.9951	984.1600	0.9842	1.101	0.0000	0.0000
2026/01/15	R033	04/02/2027		Bond Future	8.1574	112.3663	8.1505	112.4009	0.085	0.0000	0.0000
2026/01/15	R033	04/02/2027	8.65 Call	Bond Future	4633.1200	4.6331	4650.9600	4.6510	0.385	0.0000	0.0000
2026/01/15	R033	04/02/2027	8.65 Put	Bond Future	2197.7700	2.1978	2180.9500	2.1810	0.765	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.45 Call	Bond Future	1210.0600	1.2101	1253.1000	1.2531	3.557	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.45 Put	Bond Future	199.1200	0.1991	173.7400	0.1737	12.746	0.0000	0.0000
2026/01/15	R035	05/02/2026		Bond Future	8.2917	107.6503	8.2811	107.7187	0.128	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
2026/01/15	R035	05/02/2026	10.79 Call	Bond Future	14555.7300	14.5557	14624.1500	14.6242	0.470	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.44 Call	Bond Future	12686.4000	12.6864	12754.8200	12.7548	0.539	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.94 Call	Bond Future	15341.2300	15.3412	15409.6500	15.4097	0.446	0.0000	0.0000
2026/01/15	R035	05/02/2026	12.44 Call	Bond Future	22709.3400	22.7093	22777.7600	22.7778	0.301	0.0000	0.0000
2026/01/15	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	11.17 Call	Bond Future	16527.8200	16.5278	16596.2400	16.5962	0.414	0.0000	0.0000
2026/01/15	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.67 Call	Bond Future	13920.6200	13.9206	13989.0400	13.9890	0.492	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	10.17 Call	Bond Future	11208.6200	11.2086	11277.0400	11.2770	0.610	0.0000	0.0000
2026/01/15	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	11.00 Call	Bond Future	15652.8500	15.6529	15721.2700	15.7213	0.437	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.25 Call	Bond Future	5928.9600	5.9290	5997.2500	5.9973	1.152	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.25 Put	Bond Future	0.3600	0.0004	0.2300	0.0002	36.111	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.85 Put	Bond Future	9.5700	0.0096	7.2100	0.0072	24.660	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.85 Call	Bond Future	3518.8000	3.5188	3584.8600	3.5849	1.877	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.64 Call	Bond Future	8214.1700	8.2142	8282.5900	8.2826	0.833	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.64 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.14 Call	Bond Future	5271.8600	5.2719	5339.9900	5.3400	1.292	0.0000	0.0000
2026/01/15	R035	05/02/2026	9.14 Put	Bond Future	0.8800	0.0009	0.5900	0.0006	32.955	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.64 Put	Bond Future	50.1100	0.0501	40.8800	0.0409	18.419	0.0000	0.0000
2026/01/15	R035	05/02/2026	8.64 Call	Bond Future	2257.7600	2.2578	2316.9500	2.3170	2.622	0.0000	0.0000
2026/01/15	R035	07/05/2026	8.29 Put	Bond Future	1389.0100	1.3890	1346.8900	1.3469	3.032	0.0000	0.0000
2026/01/15	R035	07/05/2026	8.29 Call	Bond Future	1107.1400	1.1071	1134.6900	1.1347	2.488	0.0000	0.0000
2026/01/15	R035	07/05/2026	8.79 Put	Bond Future	456.2800	0.4563	436.8600	0.4369	4.256	0.0000	0.0000
2026/01/15	R035	07/05/2026	8.79 Call	Bond Future	3266.6100	3.2666	3316.8600	3.3169	1.538	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.20 Call	Bond Future	5443.5300	5.4435	5503.7000	5.5037	1.105	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.20 Put	Bond Future	186.6500	0.1867	177.1500	0.1772	5.090	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.66 Call	Bond Future	13368.4100	13.3684	13437.4800	13.4375	0.517	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.66 Put	Bond Future	7.6500	0.0077	7.0500	0.0071	7.843	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.16 Call	Bond Future	10713.4100	10.7134	10781.3700	10.7814	0.634	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.16 Put	Bond Future	25.2200	0.0252	23.5100	0.0235	6.780	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.66 Put	Bond Future	70.4500	0.0705	66.2700	0.0663	5.933	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.66 Call	Bond Future	7980.5000	7.9805	8045.9900	8.0460	0.821	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.71 Call	Bond Future	13628.8000	13.6288	13697.9600	13.6980	0.507	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
2026/01/15	R035	07/05/2026	10.71 Put	Bond Future	6.4100	0.0064	5.9000	0.0059	7.956	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.21 Call	Bond Future	10982.9800	10.9830	11051.0800	11.0511	0.620	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.21 Put	Bond Future	22.8600	0.0229	21.2900	0.0213	6.868	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.71 Put	Bond Future	63.3400	0.0633	59.5300	0.0595	6.015	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.71 Call	Bond Future	8256.0900	8.2561	8321.9500	8.3220	0.798	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.64 Call	Bond Future	13264.0300	13.2640	13333.0600	13.3331	0.520	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.64 Put	Bond Future	8.2000	0.0082	7.5600	0.0076	7.805	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.14 Call	Bond Future	10605.3500	10.6054	10673.2500	10.6733	0.640	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.14 Put	Bond Future	26.2300	0.0262	24.4600	0.0245	6.748	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.64 Put	Bond Future	73.5400	0.0735	69.2100	0.0692	5.888	0.0000	0.0000
2026/01/15	R035	07/05/2026	9.64 Call	Bond Future	7870.2000	7.8702	7935.5400	7.9355	0.830	0.0000	0.0000
2026/01/15	R035	07/05/2026		Bond Future	8.3348	105.0615	8.3237	105.1312	0.133	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.86 Call	Bond Future	14404.9800	14.4050	14474.3300	14.4743	0.481	0.0000	0.0000
2026/01/15	R035	07/05/2026	10.86 Put	Bond Future	3.7300	0.0037	3.4100	0.0034	8.579	0.0000	0.0000
2026/01/15	R035	06/08/2026	10.22 Call	Bond Future	10661.4200	10.6614	10727.8100	10.7278	0.623	0.0000	0.0000
2026/01/15	R035	06/08/2026	10.22 Put	Bond Future	126.5800	0.1266	121.8900	0.1219	3.705	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.72 Call	Bond Future	8067.6800	8.0677	8130.3200	8.1303	0.776	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.72 Put	Bond Future	249.7300	0.2497	241.2900	0.2413	3.380	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.22 Put	Bond Future	505.6600	0.5057	490.4200	0.4904	3.014	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.22 Call	Bond Future	5501.4100	5.5014	5557.2500	5.5573	1.015	0.0000	0.0000
2026/01/15	R035	06/08/2026	10.13 Call	Bond Future	10195.8300	10.1958	10261.7000	10.2617	0.646	0.0000	0.0000
2026/01/15	R035	06/08/2026	10.13 Put	Bond Future	142.4600	0.1425	137.2500	0.1373	3.657	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.63 Call	Bond Future	7601.5700	7.6016	7663.2500	7.6633	0.811	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.63 Put	Bond Future	283.7100	0.2837	274.3100	0.2743	3.313	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.13 Put	Bond Future	575.3200	0.5753	558.3900	0.5584	2.943	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.13 Call	Bond Future	5051.5500	5.0516	5105.7000	5.1057	1.072	0.0000	0.0000
2026/01/15	R035	06/08/2026		Bond Future	8.3793	106.9550	8.3677	107.0260	0.138	0.0000	0.0000
2026/01/15	R035	06/08/2026	11.06 Call	Bond Future	14898.5100	14.8985	14968.4400	14.9684	0.469	0.0000	0.0000
2026/01/15	R035	06/08/2026	11.06 Put	Bond Future	24.3100	0.0243	23.1600	0.0232	4.731	0.0000	0.0000
2026/01/15	R035	06/08/2026	8.29 Put	Bond Future	1990.7700	1.9908	1948.2300	1.9482	2.137	0.0000	0.0000
2026/01/15	R035	06/08/2026	8.29 Call	Bond Future	1441.2600	1.4413	1469.8000	1.4698	1.980	0.0000	0.0000
2026/01/15	R035	06/08/2026	8.79 Put	Bond Future	942.5600	0.9426	917.5200	0.9175	2.657	0.0000	0.0000
2026/01/15	R035	06/08/2026	8.79 Call	Bond Future	3423.5100	3.4235	3469.5500	3.4696	1.345	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.39 Call	Bond Future	6365.3600	6.3654	6423.9600	6.4240	0.921	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.39 Put	Bond Future	397.9600	0.3980	385.4800	0.3855	3.136	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.71 Call	Bond Future	8015.8700	8.0159	8078.4100	8.0784	0.780	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.71 Put	Bond Future	253.3200	0.2533	244.7800	0.2448	3.371	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.21 Call	Bond Future	5451.1700	5.4512	5506.8400	5.5068	1.021	0.0000	0.0000
2026/01/15	R035	06/08/2026	9.21 Put	Bond Future	512.9600	0.5130	497.5500	0.4976	3.004	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
2026/01/15	R035	06/08/2026	8.71 Put	Bond Future	1060.8400	1.0608	1033.4500	1.0335	2.582	0.0000
2026/01/15	R035	06/08/2026	8.71 Call	Bond Future	3064.7000	3.0647	3108.3900	3.1084	1.426	0.0000
2026/01/15	R035	05/11/2026	9.80 Call	Bond Future	8198.1700	8.1982	8259.7800	8.2598	0.752	0.0000
2026/01/15	R035	05/11/2026	9.80 Put	Bond Future	427.6000	0.4276	416.6300	0.4166	2.565	0.0000
2026/01/15	R035	05/11/2026	9.30 Call	Bond Future	5777.4500	5.7775	5832.2700	5.8323	0.949	0.0000
2026/01/15	R035	05/11/2026	9.30 Put	Bond Future	760.6200	0.7606	742.8600	0.7429	2.335	0.0000
2026/01/15	R035	05/11/2026	8.80 Put	Bond Future	1365.9200	1.3659	1337.6000	1.3376	2.073	0.0000
2026/01/15	R035	05/11/2026	8.80 Call	Bond Future	3524.4300	3.5244	3568.6900	3.5687	1.256	0.0000
2026/01/15	R035	05/11/2026		Bond Future	8.4344	104.3119	8.4223	104.3844	0.144	0.0000
2026/01/15	R035	05/11/2026	10.03 Call	Bond Future	9332.9300	9.3329	9396.7300	9.3967	0.684	0.0000
2026/01/15	R035	05/11/2026	10.03 Put	Bond Future	329.5700	0.3296	320.7900	0.3208	2.664	0.0000
2026/01/15	R035	04/02/2027		Bond Future	8.4999	106.1187	8.4872	106.1928	0.150	0.0000
2026/01/15	R035	04/02/2027	9.02 Call	Bond Future	4301.1900	4.3012	4349.5500	4.3496	1.124	0.0000
2026/01/15	R035	04/02/2027	9.02 Put	Bond Future	1327.3600	1.3274	1301.6300	1.3016	1.938	0.0000
2026/01/15	R038	05/02/2026		Bond Future	8.8244	119.0393	8.7884	119.3319	0.407	0.0000
2026/01/15	R038	05/02/2026	11.44 Call	Bond Future	18754.0300	18.7540	19046.5900	19.0466	1.560	0.0000
2026/01/15	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	R038	07/05/2026		Bond Future	8.8830	115.6704	8.8457	115.9683	0.420	0.0000
2026/01/15	R038	07/05/2026	11.40 Call	Bond Future	17827.7100	17.8277	18124.5300	18.1245	1.665	0.0000
2026/01/15	R038	07/05/2026	11.40 Put	Bond Future	6.5200	0.0065	5.4300	0.0054	16.718	0.0000
2026/01/15	R038	06/08/2026		Bond Future	8.9430	117.7548	8.9042	118.0582	0.433	0.0000
2026/01/15	R038	06/08/2026	11.77 Call	Bond Future	19429.4700	19.4295	19729.4600	19.7295	1.544	0.0000
2026/01/15	R038	06/08/2026	11.77 Put	Bond Future	31.5400	0.0315	28.1400	0.0281	10.780	0.0000
2026/01/15	R038	05/11/2026		Bond Future	9.0098	114.3171	8.9696	114.6260	0.447	0.0000
2026/01/15	R038	05/11/2026	10.72 Call	Bond Future	12472.3200	12.4723	12754.5900	12.7546	2.263	0.0000
2026/01/15	R038	05/11/2026	10.72 Put	Bond Future	361.1900	0.3612	334.5200	0.3345	7.384	0.0000
2026/01/15	R038	04/02/2027		Bond Future	9.0852	116.2959	9.0434	116.6106	0.461	0.0000
2026/01/15	R038	04/02/2027	9.60 Call	Bond Future	5739.1200	5.7391	5950.4900	5.9505	3.683	0.0000
2026/01/15	R038	04/02/2027	9.60 Put	Bond Future	1968.5400	1.9685	1865.2100	1.8652	5.249	0.0000
2026/01/15	R053	05/02/2026		Bond Future	9.0518	130.0761	9.0161	130.5152	0.395	0.0000
2026/01/15	R053	05/02/2026	11.49 Call	Bond Future	24742.3700	24.7424	25181.4300	25.1814	1.775	0.0000
2026/01/15	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	R053	07/05/2026		Bond Future	9.0997	126.5263	9.0629	126.9733	0.405	0.0000
2026/01/15	R053	07/05/2026	11.69 Call	Bond Future	25762.4200	25.7624	26207.5500	26.2076	1.728	0.0000
2026/01/15	R053	07/05/2026	11.69 Put	Bond Future	11.2600	0.0113	9.4300	0.0094	16.252	0.0000
2026/01/15	R053	06/08/2026		Bond Future	9.1481	128.8063	9.1102	129.2616	0.414	0.0000
2026/01/15	R053	06/08/2026	12.28 Call	Bond Future	29727.7100	29.7277	30179.3100	30.1793	1.519	0.0000
2026/01/15	R053	06/08/2026	12.28 Put	Bond Future	32.6600	0.0327	29.0400	0.0290	11.084	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	
2026/01/15	R053	05/11/2026		Bond Future	9.2006	125.1823	9.1616	125.6457	0.424	0.0000	0.0000
2026/01/15	R053	05/11/2026	11.21 Call	Bond Future	20964.8500	20.9649	21391.3700	21.3914	2.034	0.0000	0.0000
2026/01/15	R053	05/11/2026	11.21 Put	Bond Future	558.3000	0.5583	521.3700	0.5214	6.615	0.0000	0.0000
2026/01/15	R053	04/02/2027		Bond Future	9.2585	127.3495	9.2183	127.8213	0.435	0.0000	0.0000
2026/01/15	R053	04/02/2027	9.99 Call	Bond Future	10340.4100	10.3404	10688.2500	10.6883	3.364	0.0000	0.0000
2026/01/15	R053	04/02/2027	9.99 Put	Bond Future	2264.1800	2.2642	2140.1500	2.1402	5.478	0.0000	0.0000
2026/01/15	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/15	R186	05/02/2026	8.43 Call	Bond Future	38.6900	0.0387	37.8000	0.0378	2.300	0.0000	0.0000
2026/01/15	R186	05/02/2026	8.43 Put	Bond Future	38.6900	0.0387	37.8000	0.0378	2.300	0.0000	0.0000
2026/01/15	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/15	R186	07/05/2026	8.69 Call	Bond Future	87.7400	0.0877	87.3600	0.0874	0.433	0.0000	0.0000
2026/01/15	R186	07/05/2026	8.69 Put	Bond Future	87.7400	0.0877	87.3600	0.0874	0.433	0.0000	0.0000
2026/01/15	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/15	R186	06/08/2026	8.57 Call	Bond Future	80.4000	0.0804	80.2000	0.0802	0.249	0.0000	0.0000
2026/01/15	R186	06/08/2026	8.57 Put	Bond Future	80.4000	0.0804	80.2000	0.0802	0.249	0.0000	0.0000
2026/01/15	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/15	R186	05/11/2026	8.12 Call	Bond Future	47.8800	0.0479	47.8000	0.0478	0.167	0.0000	0.0000
2026/01/15	R186	05/11/2026	8.12 Put	Bond Future	47.8800	0.0479	47.8000	0.0478	0.167	0.0000	0.0000
2026/01/15	R202	05/02/2026		Bond Future	292.2213	292.2213	292.2076	292.2076	0.005	0.0000	0.0000
2026/01/15	R202	05/02/2026	277.82 Call	Bond Future	14401.2900	14.4013	14387.5800	14.3876	0.095	0.0000	0.0000
2026/01/15	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R202	07/05/2026		Bond Future	297.4839	297.4839	297.4702	297.4702	0.005	0.0000	0.0000
2026/01/15	R202	07/05/2026	277.55 Call	Bond Future	19933.8900	19.9339	19920.1900	19.9202	0.069	0.0000	0.0000
2026/01/15	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R202	06/08/2026		Bond Future	297.5186	297.5186	297.5053	297.5053	0.004	0.0000	0.0000
2026/01/15	R202	06/08/2026	278.86 Call	Bond Future	18658.6300	18.6586	18645.2800	18.6453	0.072	0.0000	0.0000
2026/01/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R202	05/11/2026		Bond Future	302.7512	302.7512	302.7382	302.7382	0.004	0.0000	0.0000
2026/01/15	R202	05/11/2026	280.46 Call	Bond Future	22291.1500	22.2912	22278.1800	22.2782	0.058	0.0000	0.0000
2026/01/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R202	04/02/2027		Bond Future	302.5911	302.5911	302.5786	302.5786	0.004	0.0000	0.0000
2026/01/15	R202	04/02/2027	294.73 Call	Bond Future	7861.1400	7.8611	7848.5600	7.8486	0.160	0.0000	0.0000
2026/01/15	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R209	05/02/2026		Bond Future	8.4914	87.2383	8.4808	87.3024	0.125	0.0000	0.0000
2026/01/15	R209	05/02/2026	10.93 Call	Bond Future	13226.4600	13.2265	13290.6000	13.2906	0.485	0.0000	0.0000
2026/01/15	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R209	07/05/2026		Bond Future	8.5375	85.6372	8.5265	85.7025	0.129	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	
2026/01/15	R209	07/05/2026	11.07 Call	Bond Future	13471.3200	13.4713	13536.3100	13.5363	0.482	0.0000	0.0000
2026/01/15	R209	07/05/2026	11.07 Put	Bond Future	4.0000	0.0040	3.6700	0.0037	8.250	0.0000	0.0000
2026/01/15	R209	06/08/2026		Bond Future	8.5847	87.1804	8.5733	87.2470	0.133	0.0000	0.0000
2026/01/15	R209	06/08/2026	11.39 Call	Bond Future	14534.0800	14.5341	14599.7400	14.5997	0.452	0.0000	0.0000
2026/01/15	R209	06/08/2026	11.39 Put	Bond Future	20.1600	0.0202	19.2000	0.0192	4.762	0.0000	0.0000
2026/01/15	R209	05/11/2026		Bond Future	8.6384	85.5434	8.6265	85.6114	0.138	0.0000	0.0000
2026/01/15	R209	05/11/2026	10.32 Call	Bond Future	9260.1000	9.2601	9320.2200	9.3202	0.649	0.0000	0.0000
2026/01/15	R209	05/11/2026	10.32 Put	Bond Future	303.7800	0.3038	295.9100	0.2959	2.591	0.0000	0.0000
2026/01/15	R209	04/02/2027		Bond Future	8.7001	87.0250	8.6877	87.0944	0.142	0.0000	0.0000
2026/01/15	R209	04/02/2027	9.28 Call	Bond Future	4494.0800	4.4941	4539.7600	4.5398	1.016	0.0000	0.0000
2026/01/15	R209	04/02/2027	9.28 Put	Bond Future	1324.0900	1.3241	1300.3700	1.3004	1.791	0.0000	0.0000
2026/01/15	R210	05/02/2026		Bond Future	258.0604	258.0604	258.0214	258.0214	0.015	0.0000	0.0000
2026/01/15	R210	05/02/2026	253.10 Call	Bond Future	4960.4400	4.9604	4921.3700	4.9214	0.788	0.0000	0.0000
2026/01/15	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R210	07/05/2026		Bond Future	259.2418	259.2418	259.2023	259.2023	0.015	0.0000	0.0000
2026/01/15	R210	07/05/2026	255.40 Call	Bond Future	3841.8200	3.8418	3802.2700	3.8023	1.029	0.0000	0.0000
2026/01/15	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R210	06/08/2026		Bond Future	263.9767	263.9767	263.9367	263.9367	0.015	0.0000	0.0000
2026/01/15	R210	06/08/2026	259.84 Call	Bond Future	4136.6500	4.1367	4096.7400	4.0967	0.965	0.0000	0.0000
2026/01/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R210	05/11/2026		Bond Future	265.1018	265.1018	265.0618	265.0618	0.015	0.0000	0.0000
2026/01/15	R210	05/11/2026	253.33 Call	Bond Future	11771.7500	11.7718	11731.8100	11.7318	0.339	0.0000	0.0000
2026/01/15	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R210	04/02/2027		Bond Future	269.7575	269.7575	269.7176	269.7176	0.015	0.0000	0.0000
2026/01/15	R210	04/02/2027	266.03 Call	Bond Future	3727.4900	3.7275	3687.5700	3.6876	1.071	0.0000	0.0000
2026/01/15	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R213	05/02/2026		Bond Future	7.5974	100.6790	7.5919	100.7011	0.071	0.0000	0.0000
2026/01/15	R213	05/02/2026	9.89 Call	Bond Future	8808.8400	8.8088	8830.8500	8.8309	0.250	0.0000	0.0000
2026/01/15	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R213	07/05/2026		Bond Future	7.6202	98.9174	7.6145	98.9398	0.076	0.0000	0.0000
2026/01/15	R213	07/05/2026	9.80 Call	Bond Future	8079.0600	8.0791	8101.1500	8.1012	0.273	0.0000	0.0000
2026/01/15	R213	07/05/2026	9.80 Put	Bond Future	6.4700	0.0065	6.0900	0.0061	5.873	0.0000	0.0000
2026/01/15	R213	06/08/2026		Bond Future	7.6428	100.7001	7.6366	100.7231	0.081	0.0000	0.0000
2026/01/15	R213	06/08/2026	9.69 Call	Bond Future	7335.9300	7.3359	7357.5400	7.3575	0.295	0.0000	0.0000
2026/01/15	R213	06/08/2026	9.69 Put	Bond Future	52.0000	0.0520	50.5600	0.0506	2.769	0.0000	0.0000
2026/01/15	R213	05/11/2026		Bond Future	7.6815	98.8991	7.6749	98.9228	0.087	0.0000	0.0000
2026/01/15	R213	05/11/2026	8.75 Call	Bond Future	4059.1600	4.0592	4077.3300	4.0773	0.448	0.0000	0.0000
2026/01/15	R213	05/11/2026	8.75 Put	Bond Future	349.3900	0.3494	343.8800	0.3439	1.577	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
2026/01/15	R213	04/02/2027		Bond Future	7.7344	100.6128	7.7271	100.6371	0.093	0.0000
2026/01/15	R213	04/02/2027	8.14 Call	Bond Future	2189.9400	2.1899	2204.2500	2.2043	0.653	0.0000
2026/01/15	R213	04/02/2027	8.14 Put	Bond Future	834.0500	0.8341	824.0200	0.8240	1.203	0.0000
2026/01/15	R214	05/02/2026		Bond Future	9.0838	81.9469	9.0429	82.2293	0.450	0.0000
2026/01/15	R214	05/02/2026	11.26 Call	Bond Future	13171.7600	13.1718	13454.1800	13.4542	2.144	0.0000
2026/01/15	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	R214	07/05/2026		Bond Future	9.1365	80.1060	9.0943	80.3935	0.461	0.0000
2026/01/15	R214	07/05/2026	11.53 Call	Bond Future	14173.0300	14.1730	14458.7700	14.4588	2.016	0.0000
2026/01/15	R214	07/05/2026	11.53 Put	Bond Future	10.4600	0.0105	8.6900	0.0087	16.922	0.0000
2026/01/15	R214	06/08/2026		Bond Future	9.1907	81.5497	9.1472	81.8425	0.473	0.0000
2026/01/15	R214	06/08/2026	11.97 Call	Bond Future	15958.0300	15.9580	16246.9100	16.2469	1.810	0.0000
2026/01/15	R214	06/08/2026	11.97 Put	Bond Future	34.1500	0.0342	30.2500	0.0303	11.420	0.0000
2026/01/15	R214	05/11/2026		Bond Future	9.2521	79.6698	9.2072	79.9678	0.485	0.0000
2026/01/15	R214	05/11/2026	10.97 Call	Bond Future	10677.8500	10.6779	10948.3700	10.9484	2.533	0.0000
2026/01/15	R214	05/11/2026	10.97 Put	Bond Future	359.2000	0.3592	331.6700	0.3317	7.664	0.0000
2026/01/15	R214	04/02/2027		Bond Future	9.3210	81.0499	9.2747	81.3533	0.497	0.0000
2026/01/15	R214	04/02/2027	9.90 Call	Bond Future	5207.5200	5.2075	5419.0000	5.4190	4.061	0.0000
2026/01/15	R214	04/02/2027	9.90 Put	Bond Future	1549.1300	1.5491	1457.1600	1.4572	5.937	0.0000
2026/01/15	R248	05/02/2026	8.90 Put	Bond Future	2951.9800	2.9520	2560.3600	2.5604	13.266	0.0000
2026/01/15	R248	05/02/2026	8.90 Call	Bond Future	48.6500	0.0487	73.6600	0.0737	51.408	0.0000
2026/01/15	R248	05/02/2026	9.40 Put	Bond Future	282.1400	0.2821	188.6800	0.1887	33.125	0.0000
2026/01/15	R248	05/02/2026	9.40 Call	Bond Future	1943.5500	1.9436	2266.7200	2.2667	16.628	0.0000
2026/01/15	R248	05/02/2026	9.90 Call	Bond Future	5905.4500	5.9055	6317.4200	6.3174	6.976	0.0000
2026/01/15	R248	05/02/2026	9.90 Put	Bond Future	9.5600	0.0096	4.9000	0.0049	48.745	0.0000
2026/01/15	R248	05/02/2026		Bond Future	9.2136	99.5897	9.1677	100.0063	0.499	0.0000
2026/01/15	R248	05/02/2026	11.46 Call	Bond Future	17282.1800	17.2822	17698.8100	17.6988	2.411	0.0000
2026/01/15	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/15	R248	05/02/2026	9.50 Put	Bond Future	149.6200	0.1496	94.4800	0.0945	36.853	0.0000
2026/01/15	R248	05/02/2026	9.50 Call	Bond Future	2683.4000	2.6834	3044.8900	3.0449	13.471	0.0000
2026/01/15	R248	05/02/2026	10.00 Put	Bond Future	4.7100	0.0047	2.3000	0.0023	51.168	0.0000
2026/01/15	R248	05/02/2026	10.00 Call	Bond Future	6710.4200	6.7104	7124.6400	7.1246	6.173	0.0000
2026/01/15	R248	05/02/2026	10.48 Call	Bond Future	10431.7600	10.4318	10848.2900	10.8483	3.993	0.0000
2026/01/15	R248	05/02/2026	10.48 Put	Bond Future	0.1600	0.0002	0.0600	0.0001	62.500	0.0000
2026/01/15	R248	05/02/2026	9.65 Put	Bond Future	54.9000	0.0549	31.9300	0.0319	41.840	0.0000
2026/01/15	R248	05/02/2026	9.65 Call	Bond Future	3872.9900	3.8730	4266.6500	4.2667	10.164	0.0000
2026/01/15	R248	07/05/2026		Bond Future	9.2655	96.9212	9.2182	97.3453	0.510	0.0000
2026/01/15	R248	07/05/2026	11.72 Call	Bond Future	18454.4300	18.4544	18876.0800	18.8761	2.285	0.0000
2026/01/15	R248	07/05/2026	11.72 Put	Bond Future	13.5700	0.0136	11.0800	0.0111	18.349	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	
2026/01/15	R248	06/08/2026		Bond Future	9.3187	98.6679	9.2701	99.0998	0.522	0.0000	0.0000
2026/01/15	R248	06/08/2026	12.37 Call	Bond Future	21848.6800	21.8487	22276.6600	22.2767	1.959	0.0000	0.0000
2026/01/15	R248	06/08/2026	12.37 Put	Bond Future	29.9700	0.0300	26.0500	0.0261	13.080	0.0000	0.0000
2026/01/15	R248	05/11/2026		Bond Future	9.3782	95.9443	9.3281	96.3838	0.535	0.0000	0.0000
2026/01/15	R248	05/11/2026	11.31 Call	Bond Future	15157.8900	15.1579	15561.4200	15.5614	2.662	0.0000	0.0000
2026/01/15	R248	05/11/2026	11.31 Put	Bond Future	438.4000	0.4384	402.3600	0.4024	8.221	0.0000	0.0000
2026/01/15	R248	04/02/2027		Bond Future	9.4446	97.6060	9.3928	98.0535	0.548	0.0000	0.0000
2026/01/15	R248	04/02/2027	10.11 Call	Bond Future	7431.9300	7.4319	7752.4900	7.7525	4.313	0.0000	0.0000
2026/01/15	R248	04/02/2027	10.11 Put	Bond Future	1966.1500	1.9662	1839.2000	1.8392	6.457	0.0000	0.0000
2026/01/15	R2R9	05/02/2026		Bond Future	8.9848	110.3709	8.9690	110.4972	0.176	0.0000	0.0000
2026/01/15	R2R9	05/02/2026	102.99 Call	Bond Future	97380.3500	97.3804	97506.6400	97.5066	0.130	0.0000	0.0000
2026/01/15	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R2R9	07/05/2026		Bond Future	9.0453	107.3532	9.0289	107.4818	0.181	0.0000	0.0000
2026/01/15	R2R9	07/05/2026	99.91 Call	Bond Future	96503.5300	96.5035	96632.1400	96.6321	0.133	0.0000	0.0000
2026/01/15	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R2R9	06/08/2026		Bond Future	9.1072	109.2878	9.0902	109.4188	0.186	0.0000	0.0000
2026/01/15	R2R9	06/08/2026	101.74 Call	Bond Future	96168.2500	96.1683	96299.3300	96.2993	0.136	0.0000	0.0000
2026/01/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R2R9	05/11/2026		Bond Future	9.1756	106.2071	9.1579	106.3407	0.192	0.0000	0.0000
2026/01/15	R2R9	05/11/2026	98.56 Call	Bond Future	95237.0300	95.2370	95370.6700	95.3707	0.140	0.0000	0.0000
2026/01/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R2R9	04/02/2027		Bond Future	9.2520	108.0457	9.2337	108.1819	0.198	0.0000	0.0000
2026/01/15	R2R9	04/02/2027	9.89 Call	Bond Future	5978.3700	5.9784	6074.9100	6.0749	1.615	0.0000	0.0000
2026/01/15	R2R9	04/02/2027	9.89 Put	Bond Future	1385.2300	1.3852	1345.5400	1.3455	2.865	0.0000	0.0000
2026/01/15	R4R2	05/02/2026		Bond Future	9.1750	111.5967	9.1340	111.9593	0.447	0.0000	0.0000
2026/01/15	R4R2	05/02/2026	103.43 Call	Bond Future	98321.4000	98.3214	98684.0700	98.6841	0.369	0.0000	0.0000
2026/01/15	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R4R2	07/05/2026		Bond Future	9.2359	108.4747	9.1935	108.8439	0.459	0.0000	0.0000
2026/01/15	R4R2	07/05/2026	100.23 Call	Bond Future	97385.5900	97.3856	97754.7600	97.7548	0.379	0.0000	0.0000
2026/01/15	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R4R2	06/08/2026		Bond Future	9.2981	110.4295	9.2544	110.8054	0.471	0.0000	0.0000
2026/01/15	R4R2	06/08/2026	102.06 Call	Bond Future	97012.2000	97.0122	97388.1300	97.3881	0.388	0.0000	0.0000
2026/01/15	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R4R2	05/11/2026		Bond Future	9.3660	107.2426	9.3207	107.6253	0.483	0.0000	0.0000
2026/01/15	R4R2	05/11/2026	98.76 Call	Bond Future	96019.9700	96.0200	96402.7300	96.4027	0.399	0.0000	0.0000
2026/01/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	R4R2	04/02/2027		Bond Future	9.4412	109.0990	9.3943	109.4888	0.497	0.0000	0.0000
2026/01/15	R4R2	04/02/2027	10.13 Call	Bond Future	6932.3300	6.9323	7222.1000	7.2221	4.180	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	
2026/01/15	R4R2	04/02/2027	10.13 Put	Bond Future	1441.7100	1.4417	1341.7300	1.3417	6.935	0.0000	0.0000
2026/01/15	RR87	05/02/2026		Bond Future	6.9100	105.2849	6.9100	105.2849	0.000	0.0000	0.0000
2026/01/15	RR87	05/02/2026	6.91 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	05/02/2026	6.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	07/05/2026		Bond Future	6.8100	103.0247	6.8100	103.0247	0.000	0.0000	0.0000
2026/01/15	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	07/05/2026	6.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	06/08/2026		Bond Future	6.5300	101.1299	6.5300	101.1299	0.000	0.0000	0.0000
2026/01/15	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	06/08/2026	6.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	05/11/2026		Bond Future	5.2700	102.8909	5.2700	102.8909	0.000	0.0000	0.0000
2026/01/15	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR87	05/11/2026	5.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	05/02/2026		Bond Future	6.8900	108.5801	6.8900	108.5801	0.000	0.0000	0.0000
2026/01/15	RR88	05/02/2026	6.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	05/02/2026	6.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	07/05/2026		Bond Future	6.8400	106.3739	6.8400	106.3739	0.000	0.0000	0.0000
2026/01/15	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	07/05/2026	6.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	06/08/2026		Bond Future	6.7900	105.3468	6.7900	105.3468	0.000	0.0000	0.0000
2026/01/15	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	06/08/2026	6.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	05/11/2026		Bond Future	6.7100	106.5970	6.7100	106.5970	0.000	0.0000	0.0000
2026/01/15	RR88	05/11/2026	6.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	RR88	05/11/2026	6.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

