



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/01/2026 TO 16/01/2026

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
2026/01/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	2029	05/02/2026		Bond Future	144.8206	144.8206	144.6531	0.116	0.0000	0.0000
2026/01/16	2029	05/02/2026	140.11 Call	Bond Future	4710.6200	4.7106	4543.0600	3.557	0.0000	0.0000
2026/01/16	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2029	07/05/2026		Bond Future	145.9737	145.9737	145.7752	0.136	0.0000	0.0000
2026/01/16	2029	07/05/2026	141.82 Call	Bond Future	4153.7100	4.1537	3955.2200	4.779	0.0000	0.0000
2026/01/16	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0
0
0
0
0
0
1,850
0
0
3,035
0
0

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	
2026/01/16	2029	06/08/2026			Bond Future	148.6401	148.6401	148.4209	148.4209	0.147	0.0000	0.0000
2026/01/16	2029	06/08/2026	144.10 Call		Bond Future	4540.0700	4.5401	4320.8800	4.3209	4.828	0.0000	0.0000
2026/01/16	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2029	05/11/2026			Bond Future	149.7781	149.7781	149.5311	149.5311	0.165	0.0000	0.0000
2026/01/16	2029	05/11/2026	147.56 Call		Bond Future	2218.1400	2.2181	1971.0700	1.9711	11.139	0.0000	0.0000
2026/01/16	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2029	04/02/2027			Bond Future	152.4094	152.4094	152.1107	152.1107	0.196	0.0000	0.0000
2026/01/16	2029	04/02/2027	149.72 Call		Bond Future	2689.3900	2.6894	2390.7000	2.3907	11.106	0.0000	0.0000
2026/01/16	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2030	05/02/2026			Bond Future	7.3534	102.4101	7.3902	102.2837	0.501	0.0000	0.0000
2026/01/16	2030	05/02/2026	9.49 Call		Bond Future	7031.2200	7.0312	6904.7900	6.9048	1.798	0.0000	0.0000
2026/01/16	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2030	07/05/2026			Bond Future	7.3710	104.2291	7.4168	104.0806	0.621	0.0000	0.0000
2026/01/16	2030	07/05/2026	9.39 Call		Bond Future	6307.6900	6.3077	6159.6800	6.1597	2.347	0.0000	0.0000
2026/01/16	2030	07/05/2026	9.39 Put		Bond Future	6.1100	0.0061	6.5700	0.0066	7.529	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.21 Put		Bond Future	875.2800	0.8753	954.9100	0.9549	9.098	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.21 Call		Bond Future	351.1700	0.3512	282.3300	0.2823	19.603	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.71 Put		Bond Future	275.6900	0.2757	296.2800	0.2963	7.469	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.71 Call		Bond Future	1368.5600	1.3686	1240.6800	1.2407	9.344	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.92 Call		Bond Future	1931.5100	1.9315	1794.4200	1.7944	7.098	0.0000	0.0000
2026/01/16	2030	07/05/2026	7.92 Put		Bond Future	168.8400	0.1688	180.2200	0.1802	6.740	0.0000	0.0000
2026/01/16	2030	06/08/2026	7.21 Put		Bond Future	1072.4900	1.0725	1164.3000	1.1643	8.560	0.0000	0.0000
2026/01/16	2030	06/08/2026	7.21 Call		Bond Future	528.2200	0.5282	456.7700	0.4568	13.527	0.0000	0.0000
2026/01/16	2030	06/08/2026	7.71 Put		Bond Future	502.3800	0.5024	550.1000	0.5501	9.499	0.0000	0.0000
2026/01/16	2030	06/08/2026	7.71 Call		Bond Future	1476.5900	1.4766	1361.0500	1.3611	7.825	0.0000	0.0000
2026/01/16	2030	06/08/2026	8.06 Call		Bond Future	2320.0100	2.3200	2186.3200	2.1863	5.762	0.0000	0.0000
2026/01/16	2030	06/08/2026	8.06 Put		Bond Future	299.3400	0.2993	328.9100	0.3289	9.878	0.0000	0.0000
2026/01/16	2030	06/08/2026			Bond Future	7.3882	102.0983	7.4418	101.9351	0.726	0.0000	0.0000
2026/01/16	2030	06/08/2026	9.22 Call		Bond Future	5449.9900	5.4500	5293.6600	5.2937	2.868	0.0000	0.0000
2026/01/16	2030	06/08/2026	9.22 Put		Bond Future	55.3500	0.0554	62.2800	0.0623	12.520	0.0000	0.0000
2026/01/16	2030	05/11/2026			Bond Future	7.4079	103.8696	7.4720	103.6871	0.865	0.0000	0.0000
2026/01/16	2030	05/11/2026	8.39 Call		Bond Future	3019.4000	3.0194	2909.8000	2.9098	3.630	0.0000	0.0000
2026/01/16	2030	05/11/2026	8.39 Put		Bond Future	265.1800	0.2652	338.1000	0.3381	27.498	0.0000	0.0000
2026/01/16	2030	04/02/2027			Bond Future	7.4411	101.6629	7.5237	101.4444	1.110	0.0000	0.0000
2026/01/16	2030	04/02/2027	7.82 Call		Bond Future	1660.9200	1.6609	1584.2100	1.5842	4.619	0.0000	0.0000
2026/01/16	2030	04/02/2027	7.82 Put		Bond Future	663.0400	0.6630	804.8000	0.8048	21.380	0.0000	0.0000
2026/01/16	2031	05/02/2026			Bond Future	112.5363	112.5363	112.5239	112.5239	0.011	0.0000	0.0000
2026/01/16	2031	05/02/2026	111.76 Call		Bond Future	793.4500	0.7935	782.0600	0.7821	1.436	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
105,800
0
0
49,369
0
0
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
48,380
0
0
0
0
0
0
0
0
0
1,156
0

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
2026/01/16	2031	05/02/2026	111.76 Put	Bond Future	17.1900	0.0172	18.1400	0.0181	5.526	0.0000	0.0000
2026/01/16	2031	07/05/2026		Bond Future	114.5630	114.5630	114.5286	114.5286	0.030	0.0000	0.0000
2026/01/16	2031	07/05/2026	113.84 Call	Bond Future	910.5900	0.9106	890.0800	0.8901	2.252	0.0000	0.0000
2026/01/16	2031	07/05/2026	113.84 Put	Bond Future	187.6000	0.1876	201.4400	0.2014	7.377	0.0000	0.0000
2026/01/16	2031	06/08/2026		Bond Future	114.2409	114.2409	114.1925	114.1925	0.042	0.0000	0.0000
2026/01/16	2031	06/08/2026	113.81 Call	Bond Future	850.1500	0.8502	835.7000	0.8357	1.700	0.0000	0.0000
2026/01/16	2031	06/08/2026	113.81 Put	Bond Future	419.2100	0.4192	453.1600	0.4532	8.099	0.0000	0.0000
2026/01/16	2031	05/11/2026		Bond Future	116.2498	116.2498	116.1821	116.1821	0.058	0.0000	0.0000
2026/01/16	2031	05/11/2026	111.49 Call	Bond Future	4761.3600	4.7614	4694.3900	4.6944	1.407	0.0000	0.0000
2026/01/16	2031	05/11/2026	111.49 Put	Bond Future	1.5200	0.0015	2.2500	0.0023	48.026	0.0000	0.0000
2026/01/16	2031	04/02/2027		Bond Future	115.8443	115.8443	115.7386	115.7386	0.091	0.0000	0.0000
2026/01/16	2031	04/02/2027	116.18 Call	Bond Future	618.4600	0.6185	600.4500	0.6005	2.912	0.0000	0.0000
2026/01/16	2031	04/02/2027	116.18 Put	Bond Future	954.1900	0.9542	1041.8500	1.0419	9.187	0.0000	0.0000
2026/01/16	2032	05/02/2026		Bond Future	7.8334	104.9976	7.8543	104.8962	0.266	0.0000	0.0000
2026/01/16	2032	05/02/2026	10.16 Call	Bond Future	10567.1600	10.5672	10465.8100	10.4658	0.959	0.0000	0.0000
2026/01/16	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2032	07/05/2026		Bond Future	7.8683	102.7037	7.8945	102.5807	0.334	0.0000	0.0000
2026/01/16	2032	07/05/2026	10.14 Call	Bond Future	10005.8500	10.0059	9883.8900	9.8839	1.219	0.0000	0.0000
2026/01/16	2032	07/05/2026	10.14 Put	Bond Future	5.6100	0.0056	6.7200	0.0067	19.786	0.0000	0.0000
2026/01/16	2032	06/08/2026		Bond Future	7.9038	104.5547	7.9342	104.4174	0.384	0.0000	0.0000
2026/01/16	2032	06/08/2026	10.12 Call	Bond Future	9483.0800	9.4831	9353.6200	9.3536	1.365	0.0000	0.0000
2026/01/16	2032	06/08/2026	10.12 Put	Bond Future	45.8100	0.0458	53.6000	0.0536	17.005	0.0000	0.0000
2026/01/16	2032	05/11/2026		Bond Future	7.9496	102.2113	7.9855	102.0550	0.452	0.0000	0.0000
2026/01/16	2032	05/11/2026	9.16 Call	Bond Future	5463.5000	5.4635	5337.2800	5.3373	2.310	0.0000	0.0000
2026/01/16	2032	05/11/2026	9.16 Put	Bond Future	362.7500	0.3628	392.8000	0.3928	8.284	0.0000	0.0000
2026/01/16	2032	04/02/2027		Bond Future	8.0073	103.9816	8.0533	103.7899	0.574	0.0000	0.0000
2026/01/16	2032	04/02/2027	8.48 Call	Bond Future	2914.7400	2.9147	2882.4100	2.8824	1.109	0.0000	0.0000
2026/01/16	2032	04/02/2027	8.48 Put	Bond Future	965.7900	0.9658	1125.1000	1.1251	16.495	0.0000	0.0000
2026/01/16	2033	05/02/2026		Bond Future	141.8697	141.8697	141.5821	141.5821	0.203	0.0000	0.0000
2026/01/16	2033	05/02/2026	132.88 Call	Bond Future	8989.7400	8.9897	8702.1100	8.7021	3.200	0.0000	0.0000
2026/01/16	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2033	07/05/2026		Bond Future	142.8675	142.8675	142.5475	142.5475	0.224	0.0000	0.0000
2026/01/16	2033	07/05/2026	135.16 Call	Bond Future	7707.4900	7.7075	7387.4900	7.3875	4.152	0.0000	0.0000
2026/01/16	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2033	06/08/2026		Bond Future	145.4771	145.4771	145.1346	145.1346	0.235	0.0000	0.0000
2026/01/16	2033	06/08/2026	134.25 Call	Bond Future	11227.1300	11.2271	10884.5700	10.8846	3.051	0.0000	0.0000
2026/01/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2033	05/11/2026		Bond Future	146.4567	146.4567	146.0847	146.0847	0.254	0.0000	0.0000

0
736
0
0
842
0
0
0
0
0
0
0
0
0
84,128
0
0
89,512
0
0
0
0
0
0
0
0
0
0
0
2,698
0
0
10,791
0
0
0
0
0
0
0

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
2026/01/16	2033	05/11/2026	137.26 Call	Bond Future	9196.7000	9.1967	8824.7300	8.8247	4.045	0.0000	0.0000
2026/01/16	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2033	04/02/2027		Bond Future	149.0297	149.0297	148.6051	148.6051	0.285	0.0000	0.0000
2026/01/16	2033	04/02/2027	142.71 Call	Bond Future	6319.7400	6.3197	5895.1200	5.8951	6.719	0.0000	0.0000
2026/01/16	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	12.73 Call	Bond Future	23483.4500	23.4835	23135.6300	23.1356	1.481	0.0000	0.0000
2026/01/16	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.40 Call	Bond Future	16734.8800	16.7349	16387.0600	16.3871	2.078	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.86 Call	Bond Future	19161.2200	19.1612	18813.4000	18.8134	1.815	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.36 Call	Bond Future	16519.0600	16.5191	16171.2400	16.1712	2.106	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.65 Call	Bond Future	12554.1700	12.5542	12206.3500	12.2064	2.771	0.0000	0.0000
2026/01/16	2037	05/02/2026	12.27 Call	Bond Future	21240.3200	21.2403	20892.5000	20.8925	1.638	0.0000	0.0000
2026/01/16	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.90 Call	Bond Future	13979.7300	13.9797	13631.9100	13.6319	2.488	0.0000	0.0000
2026/01/16	2037	05/02/2026		Bond Future	8.6672	99.0616	8.7175	98.7137	0.580	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.20 Call	Bond Future	15647.8800	15.6479	15300.0600	15.3001	2.223	0.0000	0.0000
2026/01/16	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2037	05/02/2026	9.65 Call	Bond Future	6512.3700	6.5124	6164.8400	6.1648	5.336	0.0000	0.0000
2026/01/16	2037	05/02/2026	9.65 Put	Bond Future	0.4800	0.0005	0.7700	0.0008	60.417	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.10 Call	Bond Future	9300.1400	9.3001	8952.3300	8.9523	3.740	0.0000	0.0000
2026/01/16	2037	05/02/2026	10.10 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/01/16	2037	07/05/2026	9.00 Put	Bond Future	709.8500	0.7099	925.0300	0.9250	30.313	0.0000	0.0000
2026/01/16	2037	07/05/2026	9.00 Call	Bond Future	2576.1600	2.5762	2418.2000	2.4182	6.132	0.0000	0.0000
2026/01/16	2037	07/05/2026	9.49 Put	Bond Future	241.3400	0.2413	346.8400	0.3468	43.714	0.0000	0.0000
2026/01/16	2037	07/05/2026	9.49 Call	Bond Future	5286.5200	5.2865	5018.8800	5.0189	5.063	0.0000	0.0000
2026/01/16	2037	07/05/2026	10.06 Call	Bond Future	8643.1600	8.6432	8308.4100	8.3084	3.873	0.0000	0.0000
2026/01/16	2037	07/05/2026	10.06 Put	Bond Future	74.9800	0.0750	113.3700	0.1134	51.200	0.0000	0.0000
2026/01/16	2037	07/05/2026		Bond Future	8.7223	100.8211	8.7772	100.4480	0.630	0.0000	0.0000
2026/01/16	2037	07/05/2026	11.32 Call	Bond Future	15743.5300	15.7435	15371.1200	15.3711	2.365	0.0000	0.0000
2026/01/16	2037	07/05/2026	11.32 Put	Bond Future	4.3000	0.0043	5.0300	0.0050	16.977	0.0000	0.0000
2026/01/16	2037	07/05/2026	12.40 Call	Bond Future	21273.5300	21.2735	20900.4000	20.9004	1.754	0.0000	0.0000
2026/01/16	2037	07/05/2026	12.40 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2026/01/16	2037	07/05/2026	10.95 Put	Bond Future	13.8500	0.0139	17.2900	0.0173	24.838	0.0000	0.0000

0
0
0
0
0
0
0
1,030
0
1,030
0
0
0
0
0
0
0
0
1,970
0
1,970
105,521
0
0
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500
111,198
0
0
0
142
0

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	
2026/01/16	2037	07/05/2026	10.95 Call	Bond Future	13731.0400	13.7310	13361.3400	13.3613	2.692	0.0000	0.0000
2026/01/16	2037	06/08/2026	11.30 Call	Bond Future	15097.4500	15.0975	14717.2500	14.7173	2.518	0.0000	0.0000
2026/01/16	2037	06/08/2026	11.30 Put	Bond Future	51.5400	0.0515	62.9100	0.0629	22.061	0.0000	0.0000
2026/01/16	2037	06/08/2026	10.70 Call	Bond Future	11901.9100	11.9019	11573.0600	11.5731	2.763	0.0000	0.0000
2026/01/16	2037	06/08/2026	10.70 Put	Bond Future	138.7000	0.1387	201.4200	0.2014	45.220	0.0000	0.0000
2026/01/16	2037	06/08/2026	10.02 Put	Bond Future	331.3300	0.3313	452.0800	0.4521	36.444	0.0000	0.0000
2026/01/16	2037	06/08/2026	10.02 Call	Bond Future	8156.9500	8.1570	7886.1300	7.8861	3.320	0.0000	0.0000
2026/01/16	2037	06/08/2026		Bond Future	8.7802	98.3784	8.8391	97.9868	0.670	0.0000	0.0000
2026/01/16	2037	06/08/2026	11.71 Call	Bond Future	17211.4500	17.2115	16825.0200	16.8250	2.245	0.0000	0.0000
2026/01/16	2037	06/08/2026	11.71 Put	Bond Future	20.0300	0.0200	25.1700	0.0252	25.662	0.0000	0.0000
2026/01/16	2037	05/11/2026		Bond Future	8.8386	100.0849	8.9020	99.6708	0.718	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.62 Call	Bond Future	11124.4100	11.1244	10823.6900	10.8237	2.703	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.62 Put	Bond Future	337.1500	0.3372	450.5200	0.4505	33.626	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.83 Call	Bond Future	12226.9700	12.2270	11893.1500	11.8932	2.730	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.83 Put	Bond Future	275.4100	0.2754	355.6800	0.3557	29.146	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.23 Call	Bond Future	9068.8000	9.0688	8804.0300	8.8040	2.920	0.0000	0.0000
2026/01/16	2037	05/11/2026	10.23 Put	Bond Future	501.1300	0.5011	650.4500	0.6505	29.797	0.0000	0.0000
2026/01/16	2037	05/11/2026	9.46 Put	Bond Future	1137.9400	1.1379	1406.9700	1.4070	23.642	0.0000	0.0000
2026/01/16	2037	05/11/2026	9.46 Call	Bond Future	5094.4100	5.0944	4949.3500	4.9494	2.847	0.0000	0.0000
2026/01/16	2037	04/02/2027		Bond Future	8.9057	97.5618	8.9766	97.1090	0.796	0.0000	0.0000
2026/01/16	2037	04/02/2027	9.51 Call	Bond Future	5286.3100	5.2863	4965.4600	4.9655	6.069	0.0000	0.0000
2026/01/16	2037	04/02/2027	9.51 Put	Bond Future	1514.6400	1.5146	1646.6000	1.6466	8.712	0.0000	0.0000
2026/01/16	2038	05/02/2026		Bond Future	154.9610	154.9610	155.1822	155.1822	0.143	0.0000	0.0000
2026/01/16	2038	05/02/2026	143.20 Call	Bond Future	11760.9600	11.7610	11982.1500	11.9822	1.881	0.0000	0.0000
2026/01/16	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2038	07/05/2026		Bond Future	157.7518	157.7518	157.9469	157.9469	0.124	0.0000	0.0000
2026/01/16	2038	07/05/2026	144.53 Call	Bond Future	13221.7800	13.2218	13416.8900	13.4169	1.476	0.0000	0.0000
2026/01/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2038	06/08/2026		Bond Future	158.4411	158.4411	158.6211	158.6211	0.114	0.0000	0.0000
2026/01/16	2038	06/08/2026	144.72 Call	Bond Future	13721.1000	13.7211	13901.1400	13.9011	1.312	0.0000	0.0000
2026/01/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2038	05/11/2026		Bond Future	161.2278	161.2278	161.3854	161.3854	0.098	0.0000	0.0000
2026/01/16	2038	05/11/2026	146.31 Call	Bond Future	14917.7600	14.9178	15075.3800	15.0754	1.057	0.0000	0.0000
2026/01/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2038	04/02/2027		Bond Future	161.8384	161.8384	161.9478	161.9478	0.068	0.0000	0.0000
2026/01/16	2038	04/02/2027	153.83 Call	Bond Future	8008.3700	8.0084	8117.7500	8.1178	1.366	0.0000	0.0000
2026/01/16	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	10.35 Put	Bond Future	0.0200	0.0000	0.1000	0.0001	400.000	0.0000	0.0000

142
0
2,541
0
2,541
0
2,541
2,539
0
0
0
0
0
0
4,490
0
4,490
0
4,490
0
0
0
2,657
0
0
663
0
0
0
0
0
0
0
0
0
0
0
0
0
0

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	
2026/01/16	2040	05/02/2026	10.35 Call	Bond Future	9873.4200	9.8734	9362.6800	9.3627	5.173	0.0000	0.0000
2026/01/16	2040	05/02/2026	10.75 Call	Bond Future	12524.7300	12.5247	12013.9200	12.0139	4.078	0.0000	0.0000
2026/01/16	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.15 Call	Bond Future	15063.4200	15.0634	14552.6000	14.5526	3.391	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	13.23 Call	Bond Future	26650.5500	26.6506	26139.7300	26.1397	1.917	0.0000	0.0000
2026/01/16	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.82 Call	Bond Future	19078.3400	19.0783	18567.5200	18.5675	2.677	0.0000	0.0000
2026/01/16	2040	05/02/2026		Bond Future	8.9983	100.2573	9.0634	99.7464	0.724	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.49 Call	Bond Future	17136.8600	17.1369	16626.0400	16.6260	2.981	0.0000	0.0000
2026/01/16	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	10.24 Call	Bond Future	9123.8000	9.1238	8613.1600	8.6132	5.597	0.0000	0.0000
2026/01/16	2040	05/02/2026	10.24 Put	Bond Future	0.0400	0.0000	0.2200	0.0002	450.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.80 Put	Bond Future	1.4200	0.0014	5.6800	0.0057	300.000	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.80 Call	Bond Future	6034.5300	6.0345	5527.9700	5.5280	8.394	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.05 Put	Bond Future	471.9500	0.4720	760.3300	0.7603	61.104	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.05 Call	Bond Future	877.8200	0.8778	655.3800	0.6554	25.340	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.20 Put	Bond Future	170.7100	0.1707	334.4400	0.3344	95.911	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.20 Call	Bond Future	1739.8600	1.7399	1392.7700	1.3928	19.949	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.40 Call	Bond Future	3127.1800	3.1272	2674.4600	2.6745	14.477	0.0000	0.0000
2026/01/16	2040	05/02/2026	9.40 Put	Bond Future	36.9100	0.0369	95.0100	0.0950	157.410	0.0000	0.0000
2026/01/16	2040	07/05/2026		Bond Future	9.0577	102.0380	9.1276	101.4988	0.772	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.67 Call	Bond Future	17617.5900	17.6176	17079.7200	17.0797	3.053	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.67 Put	Bond Future	5.6600	0.0057	7.0200	0.0070	24.028	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.22 Call	Bond Future	20735.1300	20.7351	20196.1200	20.1961	2.600	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.22 Put	Bond Future	0.7900	0.0008	1.0100	0.0010	27.848	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.72 Call	Bond Future	17908.0900	17.9081	17370.0200	17.3700	3.005	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.72 Put	Bond Future	4.7800	0.0048	5.9400	0.0059	24.268	0.0000	0.0000
2026/01/16	2040	07/05/2026	10.70 Put	Bond Future	56.2800	0.0563	90.6200	0.0906	61.016	0.0000	0.0000
2026/01/16	2040	07/05/2026	10.70 Call	Bond Future	11698.7900	11.6988	11193.9000	11.1939	4.316	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.53 Call	Bond Future	22416.9000	22.4169	21877.7300	21.8777	2.405	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.53 Put	Bond Future	0.2400	0.0002	0.3000	0.0003	25.000	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.03 Call	Bond Future	19677.6000	19.6776	19138.7900	19.1388	2.738	0.0000	0.0000
2026/01/16	2040	07/05/2026	12.03 Put	Bond Future	1.6000	0.0016	2.0200	0.0020	26.250	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.12 Put	Bond Future	26.9900	0.0270	38.9200	0.0389	44.202	0.0000	0.0000
2026/01/16	2040	07/05/2026	11.12 Call	Bond Future	14329.9900	14.3300	13802.6900	13.8027	3.680	0.0000	0.0000
2026/01/16	2040	06/08/2026		Bond Future	9.1201	99.3666	9.1940	98.8058	0.811	0.0000	0.0000
2026/01/16	2040	06/08/2026	12.19 Call	Bond Future	19952.1800	19.9522	19397.4000	19.3974	2.781	0.0000	0.0000

680
0
8,180
0
680
0
475
0
475
73,545
0
0
0
14,000
0
14,000
0
13,500
0
14,000
0
13,500
1,360
0
0
0
1,460
0
1,460
0
1,460
0
0
0
0
0
0
0
41,362
0

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
2026/01/16	2040	06/08/2026	12.19 Put	Bond Future	19.4400	0.0194	25.4200	0.0254	30.761	0.0000	0.0000
2026/01/16	2040	05/11/2026		Bond Future	9.1823	101.0901	9.2608	100.5038	0.855	0.0000	0.0000
2026/01/16	2040	05/11/2026	11.06 Call	Bond Future	13100.7800	13.1008	12643.7800	12.6438	3.488	0.0000	0.0000
2026/01/16	2040	05/11/2026	11.06 Put	Bond Future	336.2200	0.3362	465.5500	0.4656	38.466	0.0000	0.0000
2026/01/16	2040	05/11/2026	11.27 Call	Bond Future	14319.2200	14.3192	13839.6700	13.8397	3.349	0.0000	0.0000
2026/01/16	2040	05/11/2026	11.27 Put	Bond Future	277.1300	0.2771	383.9100	0.3839	38.531	0.0000	0.0000
2026/01/16	2040	05/11/2026	10.67 Call	Bond Future	10810.0000	10.8100	10394.4300	10.3944	3.844	0.0000	0.0000
2026/01/16	2040	05/11/2026	10.67 Put	Bond Future	493.3100	0.4933	664.0700	0.6641	34.615	0.0000	0.0000
2026/01/16	2040	05/11/2026	9.91 Put	Bond Future	1092.7600	1.0928	1404.9800	1.4050	28.572	0.0000	0.0000
2026/01/16	2040	05/11/2026	9.91 Call	Bond Future	6342.0800	6.3421	6067.9700	6.0680	4.322	0.0000	0.0000
2026/01/16	2040	04/02/2027		Bond Future	9.2525	98.3340	9.3382	97.7057	0.926	0.0000	0.0000
2026/01/16	2040	04/02/2027	9.93 Call	Bond Future	6376.1200	6.3761	6079.7800	6.0798	4.648	0.0000	0.0000
2026/01/16	2040	04/02/2027	9.93 Put	Bond Future	1558.4900	1.5585	1890.5100	1.8905	21.304	0.0000	0.0000
2026/01/16	2043	05/02/2026		Bond Future	121.7521	121.7521	121.3147	121.3147	0.359	0.0000	0.0000
2026/01/16	2043	05/02/2026	109.66 Call	Bond Future	12092.0700	12.0921	11654.6500	11.6547	3.617	0.0000	0.0000
2026/01/16	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2043	07/05/2026		Bond Future	123.9448	123.9448	123.4760	123.4760	0.378	0.0000	0.0000
2026/01/16	2043	07/05/2026	111.70 Call	Bond Future	12244.7609	12.2448	11776.0215	11.7760	3.828	0.0000	0.0000
2026/01/16	2043	07/05/2026	111.70 Put	Bond Future	0.0109	0.0000	0.0215	0.0000	96.618	0.0000	0.0000
2026/01/16	2043	06/08/2026		Bond Future	123.3644	123.3644	122.8726	122.8726	0.399	0.0000	0.0000
2026/01/16	2043	06/08/2026	110.88 Call	Bond Future	12485.6090	12.4856	11994.9849	11.9950	3.930	0.0000	0.0000
2026/01/16	2043	06/08/2026	110.88 Put	Bond Future	1.2090	0.0012	2.3949	0.0024	98.089	0.0000	0.0000
2026/01/16	2043	05/11/2026		Bond Future	125.5336	125.5336	125.0133	125.0133	0.414	0.0000	0.0000
2026/01/16	2043	05/11/2026	112.84 Call	Bond Future	12700.6194	12.7006	12185.6528	12.1857	4.055	0.0000	0.0000
2026/01/16	2043	05/11/2026	112.84 Put	Bond Future	7.0194	0.0070	12.3128	0.0123	75.411	0.0000	0.0000
2026/01/16	2043	04/02/2027		Bond Future	124.8555	124.8555	124.2864	124.2864	0.456	0.0000	0.0000
2026/01/16	2043	04/02/2027	117.63 Call	Bond Future	7507.9680	7.5080	7024.2856	7.0243	6.442	0.0000	0.0000
2026/01/16	2043	04/02/2027	117.63 Put	Bond Future	282.4980	0.2825	367.9356	0.3679	30.244	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.45 Call	Bond Future	16362.3500	16.3624	15773.5500	15.7736	3.599	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.25 Call	Bond Future	15083.4000	15.0834	14494.6000	14.4946	3.904	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.50 Call	Bond Future	16677.0700	16.6771	16088.2700	16.0883	3.531	0.0000	0.0000
2026/01/16	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/01/16	2044	05/02/2026	10.90 Call	Bond Future	12765.6300	12.7656	12176.8400	12.1768	4.612	0.0000	0.0000
2026/01/16	2044	05/02/2026	10.07 Put	Bond Future	0.9200	0.0009	4.3200	0.0043	369.565	0.0000	0.0000
2026/01/16	2044	05/02/2026	10.07 Call	Bond Future	6835.5100	6.8355	6250.1100	6.2501	8.564	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
2026/01/16	2044	05/02/2026		Bond Future	9.2132	96.2048	9.2834	95.6160	0.761	0.0000
2026/01/16	2044	05/02/2026	11.56 Call	Bond Future	17052.1400	17.0521	16463.3400	16.4633	3.453	0.0000
2026/01/16	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2044	05/02/2026	10.00 Put	Bond Future	1.6400	0.0016	7.1200	0.0071	334.146	0.0000
2026/01/16	2044	05/02/2026	10.00 Call	Bond Future	6306.2300	6.3062	5722.9100	5.7229	9.250	0.0000
2026/01/16	2044	07/05/2026	Put	Bond Future	3406.5400	3.4065	3819.3100	3.8193	12.117	0.0000
2026/01/16	2044	07/05/2026	Call	Bond Future	1320.2000	1.3202	1115.1500	1.1152	15.532	0.0000
2026/01/16	2044	07/05/2026	10.00 Call	Bond Future	6134.9800	6.1350	5692.8000	5.6928	7.208	0.0000
2026/01/16	2044	07/05/2026	10.00 Put	Bond Future	354.0500	0.3541	529.6900	0.5297	49.609	0.0000
2026/01/16	2044	07/05/2026		Bond Future	9.2724	97.9137	9.3469	97.2958	0.804	0.0000
2026/01/16	2044	07/05/2026	11.80 Call	Bond Future	17971.4700	17.9715	17356.3200	17.3563	3.423	0.0000
2026/01/16	2044	07/05/2026	11.80 Put	Bond Future	9.5600	0.0096	12.2300	0.0122	27.929	0.0000
2026/01/16	2044	06/08/2026		Bond Future	9.3341	95.2932	9.4124	94.6530	0.839	0.0000
2026/01/16	2044	06/08/2026	12.42 Call	Bond Future	20987.2900	20.9873	20355.3700	20.3554	3.011	0.0000
2026/01/16	2044	06/08/2026	12.42 Put	Bond Future	23.6600	0.0237	31.9500	0.0320	35.038	0.0000
2026/01/16	2044	05/11/2026		Bond Future	9.3952	96.9461	9.4778	96.2795	0.880	0.0000
2026/01/16	2044	05/11/2026	11.34 Call	Bond Future	14384.7200	14.3847	13799.7300	13.7997	4.067	0.0000
2026/01/16	2044	05/11/2026	11.34 Put	Bond Future	411.6600	0.4117	493.2100	0.4932	19.810	0.0000
2026/01/16	2044	04/02/2027		Bond Future	9.4634	94.2433	9.5526	93.5347	0.942	0.0000
2026/01/16	2044	04/02/2027	10.18 Call	Bond Future	7090.8200	7.0908	6752.4400	6.7524	4.772	0.0000
2026/01/16	2044	04/02/2027	10.18 Put	Bond Future	1616.4200	1.6164	1986.6300	1.9866	22.903	0.0000
2026/01/16	2046	05/02/2026		Bond Future	138.2589	138.2589	138.1444	138.1444	0.083	0.0000
2026/01/16	2046	05/02/2026	121.65 Call	Bond Future	16608.9200	16.6089	16494.4200	16.4944	0.689	0.0000
2026/01/16	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2046	07/05/2026		Bond Future	138.4624	138.4624	138.3194	138.3194	0.103	0.0000
2026/01/16	2046	07/05/2026	124.95 Call	Bond Future	13512.4300	13.5124	13369.4000	13.3694	1.059	0.0000
2026/01/16	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2046	06/08/2026		Bond Future	140.9916	140.9916	140.8297	140.8297	0.115	0.0000
2026/01/16	2046	06/08/2026	122.38 Call	Bond Future	18611.5800	18.6116	18449.6600	18.4497	0.870	0.0000
2026/01/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2046	05/11/2026		Bond Future	141.1510	141.1510	140.9634	140.9634	0.133	0.0000
2026/01/16	2046	05/11/2026	125.48 Call	Bond Future	15670.9600	15.6710	15483.4300	15.4834	1.197	0.0000
2026/01/16	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2046	04/02/2027		Bond Future	143.6299	143.6299	143.3943	143.3943	0.164	0.0000
2026/01/16	2046	04/02/2027	131.09 Call	Bond Future	12539.8700	12.5399	12304.3200	12.3043	1.878	0.0000
2026/01/16	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	2050	05/02/2026		Bond Future	138.8556	138.8556	138.4901	138.4901	0.263	0.0000
2026/01/16	2050	05/02/2026	122.82 Call	Bond Future	16035.6400	16.0356	15670.0900	15.6701	2.280	0.0000

51,071

0

0

0

0

0

0

0

15,000

92,792

0

0

7,681

0

0

0

0

0

0

0

0

4,439

0

0

14,011

0

0

0

0

0

0

0

0

0

0

0

2,608

0

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
2026/01/16	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	2050	07/05/2026		Bond Future	141.3562	141.3562	140.9574	0.282	0.0000	0.0000
2026/01/16	2050	07/05/2026	124.07 Call	Bond Future	17286.2300	17.2862	16887.4100	16.8874	2.307	0.0000
2026/01/16	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	2050	06/08/2026		Bond Future	141.4966	141.4966	141.0739	141.0739	0.299	0.0000
2026/01/16	2050	06/08/2026	123.27 Call	Bond Future	18226.5700	18.2266	17803.9100	17.8039	2.319	0.0000
2026/01/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	2050	05/11/2026		Bond Future	143.9852	143.9852	143.5323	143.5323	0.315	0.0000
2026/01/16	2050	05/11/2026	123.84 Call	Bond Future	20145.2000	20.1452	19692.3300	19.6923	2.248	0.0000
2026/01/16	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	2050	04/02/2027		Bond Future	144.0383	144.0383	143.5321	143.5321	0.351	0.0000
2026/01/16	2050	04/02/2027	132.39 Call	Bond Future	11648.2600	11.6483	11142.1300	11.1421	4.345	0.0000
2026/01/16	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	AL37	05/02/2026		Index Future	1265.8870	1265.8870	1264.3410	1264.3410	0.122	0.0000
2026/01/16	AL37	07/05/2026		Index Future	1288.3720	1288.3720	1286.5530	1286.5530	0.141	0.0000
2026/01/16	AL37	06/08/2026		Index Future	1311.3470	1311.3470	1309.3460	1309.3460	0.153	0.0000
2026/01/16	AL37	05/11/2026		Index Future	1334.3760	1334.3760	1332.1250	1332.1250	0.169	0.0000
2026/01/16	AL37	04/02/2027		Index Future	1357.5330	1357.5330	1354.8230	1354.8230	0.200	0.0000
2026/01/16	AL7T	05/02/2026		Index Future	1630.1060	1630.1060	1624.4770	1624.4770	0.345	0.0000
2026/01/16	AL7T	07/05/2026		Index Future	1659.0600	1659.0600	1653.0170	1653.0170	0.364	0.0000
2026/01/16	AL7T	06/08/2026		Index Future	1688.6450	1688.6450	1682.3020	1682.3020	0.376	0.0000
2026/01/16	AL7T	05/11/2026		Index Future	1718.3000	1718.3000	1711.5700	1711.5700	0.392	0.0000
2026/01/16	AL7T	04/02/2027		Index Future	1748.1200	1748.1200	1740.7330	1740.7330	0.423	0.0000
2026/01/16	ALBI	05/02/2026		Index Future	1375.3440	1375.3440	1370.3390	1370.3390	0.364	0.0000
2026/01/16	ALBI	07/05/2026		Index Future	1399.7730	1399.7730	1394.4140	1394.4140	0.383	0.0000
2026/01/16	ALBI	06/08/2026		Index Future	1424.7340	1424.7340	1419.1180	1419.1180	0.394	0.0000
2026/01/16	ALBI	05/11/2026		Index Future	1449.7550	1449.7550	1443.8070	1443.8070	0.410	0.0000
2026/01/16	ALBI	04/02/2027		Index Future	1474.9140	1474.9140	1468.4070	1468.4070	0.441	0.0000
2026/01/16	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C030	31/01/2030		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
2026/01/16	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/16	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

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	
2026/01/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/16	ES33	05/02/2026		Bond Future	8.7863	96.0363	8.8470	95.7205	0.691	0.0000	0.0000
2026/01/16	ES33	05/02/2026	11.49 Call	Bond Future	12840.7800	12.8408	12524.9800	12.5250	2.459	0.0000	0.0000
2026/01/16	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES33	07/05/2026		Bond Future	8.8529	93.9727	8.9200	93.6332	0.757	0.0000	0.0000
2026/01/16	ES33	07/05/2026	11.69 Call	Bond Future	13092.1600	13.0922	12752.6500	12.7527	2.593	0.0000	0.0000
2026/01/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES33	06/08/2026		Bond Future	8.9219	95.6890	8.9943	95.3324	0.812	0.0000	0.0000
2026/01/16	ES33	06/08/2026	12.02 Call	Bond Future	13820.3600	13.8204	13463.7400	13.4637	2.580	0.0000	0.0000
2026/01/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES33	05/11/2026		Bond Future	9.0040	93.5799	9.0831	93.2020	0.879	0.0000	0.0000
2026/01/16	ES33	05/11/2026	10.83 Call	Bond Future	8251.5500	8.2516	7873.5900	7.8736	4.580	0.0000	0.0000
2026/01/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES33	04/02/2027		Bond Future	9.1014	95.2218	9.1910	94.8074	0.984	0.0000	0.0000
2026/01/16	ES33	04/02/2027	9.70 Call	Bond Future	2725.2000	2.7252	2310.8500	2.3109	15.204	0.0000	0.0000
2026/01/16	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES42	05/02/2026		Bond Future	9.4349	94.8145	9.5052	94.2714	0.746	0.0000	0.0000
2026/01/16	ES42	05/02/2026	11.85 Call	Bond Future	16214.7600	16.2148	15671.6500	15.6717	3.349	0.0000	0.0000
2026/01/16	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES42	07/05/2026		Bond Future	9.4996	92.2577	9.5747	91.6867	0.790	0.0000	0.0000
2026/01/16	ES42	07/05/2026	12.20 Call	Bond Future	17616.3300	17.6163	17045.3000	17.0453	3.241	0.0000	0.0000
2026/01/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES42	06/08/2026		Bond Future	9.5648	93.9424	9.6437	93.3504	0.825	0.0000	0.0000
2026/01/16	ES42	06/08/2026	12.65 Call	Bond Future	19468.0300	19.4680	18876.0600	18.8761	3.041	0.0000	0.0000
2026/01/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES42	05/11/2026		Bond Future	9.6358	91.3307	9.7194	90.7132	0.867	0.0000	0.0000
2026/01/16	ES42	05/11/2026	11.66 Call	Bond Future	13365.8800	13.3659	12748.4300	12.7484	4.620	0.0000	0.0000
2026/01/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	ES42	04/02/2027		Bond Future	9.7139	92.9316	9.8043	92.2741	0.931	0.0000	0.0000
2026/01/16	ES42	04/02/2027	10.29 Call	Bond Future	4071.6400	4.0716	3414.2100	3.4142	16.147	0.0000	0.0000
2026/01/16	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
2026/01/16	GOVI	05/02/2026		GOVI	1349.9620	1349.9620	1345.0420	1345.0420	0.364	0.0000
2026/01/16	GOVI	05/02/2026	1,150. Call 00	GOVI	1999620.0000	199.9620	1950420.0000	195.0420	2.460	0.0000
2026/01/16	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	GOVI	07/05/2026		GOVI	1373.9410	1373.9410	1368.6730	1368.6730	0.383	0.0000
2026/01/16	GOVI	07/05/2026	1,177. Call 00	GOVI	1969410.0000	196.9410	1916730.0000	191.6730	2.675	0.0000
2026/01/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	GOVI	06/08/2026		GOVI	1398.4420	1398.4420	1392.9210	1392.9210	0.395	0.0000
2026/01/16	GOVI	06/08/2026	1,189. Call 00	GOVI	2094420.0000	209.4420	2039210.0000	203.9210	2.636	0.0000
2026/01/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	GOVI	05/11/2026		GOVI	1423.0000	1423.0000	1417.1540	1417.1540	0.411	0.0000
2026/01/16	GOVI	05/11/2026	1,277. Call 00	GOVI	1460000.0000	146.0000	1401540.0000	140.1540	4.004	0.0000
2026/01/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	GOVI	04/02/2027		GOVI	1447.6950	1447.6950	1441.3000	1441.3000	0.442	0.0000
2026/01/16	GOVI	04/02/2027	1,369. Call 00	GOVI	786950.0000	78.6950	723000.0000	72.3000	8.126	0.0000
2026/01/16	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/16	I258	05/02/2026		Bond Future	127.7846	127.7846	127.1267	127.1267	0.515	0.0000
2026/01/16	I258	05/02/2026	111.65 Call	Bond Future	16134.6200	16.1346	15476.6800	15.4767	4.078	0.0000
2026/01/16	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	I258	07/05/2026		Bond Future	130.0859	130.0859	129.3915	129.3915	0.534	0.0000
2026/01/16	I258	07/05/2026	113.73 Call	Bond Future	16356.0800	16.3561	15661.8089	15.6618	4.245	0.0000
2026/01/16	I258	07/05/2026	113.73 Put	Bond Future	0.1700	0.0002	0.2889	0.0003	69.958	0.0000
2026/01/16	I258	06/08/2026		Bond Future	129.6179	129.6179	128.8955	128.8955	0.557	0.0000
2026/01/16	I258	06/08/2026	112.95 Call	Bond Future	16675.6314	16.6756	15958.5273	15.9585	4.300	0.0000
2026/01/16	I258	06/08/2026	112.95 Put	Bond Future	7.7814	0.0078	13.0773	0.0131	68.057	0.0000
2026/01/16	I258	05/11/2026		Bond Future	131.8971	131.8971	131.1410	131.1410	0.573	0.0000
2026/01/16	I258	05/11/2026	114.95 Call	Bond Future	16981.0545	16.9811	16243.1252	16.2431	4.346	0.0000
2026/01/16	I258	05/11/2026	114.95 Put	Bond Future	33.9945	0.0340	52.0852	0.0521	53.217	0.0000
2026/01/16	I258	04/02/2027		Bond Future	131.3306	131.3306	130.5200	130.5200	0.617	0.0000
2026/01/16	I258	04/02/2027	118.90 Call	Bond Future	12770.3435	12.7703	12050.3151	12.0503	5.638	0.0000
2026/01/16	I258	04/02/2027	118.90 Put	Bond Future	339.7435	0.3397	430.3651	0.4304	26.674	0.0000
2026/01/16	IGOV	05/02/2026		Index Future	428.6460	428.6460	428.2410	428.2410	0.094	0.0000
2026/01/16	IGOV	07/05/2026		Index Future	436.3660	436.3660	435.8710	435.8710	0.113	0.0000

328

0

0

317

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

0

242

8

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	
2026/01/16	IGOV	06/08/2026		Index Future	444.2520	444.2520	443.6970	443.6970	0.125	0.0000	0.0000
2026/01/16	IGOV	05/11/2026		Index Future	452.1550	452.1550	451.5180	451.5180	0.141	0.0000	0.0000
2026/01/16	IGOV	04/02/2027		Index Future	460.1030	460.1030	459.3120	459.3120	0.172	0.0000	0.0000
2026/01/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/16	R033	05/02/2026		Bond Future	7.9642	114.5541	7.9951	114.3775	0.387	0.0000	0.0000
2026/01/16	R033	05/02/2026	10.49 Call	Bond Future	13344.3100	13.3443	13167.7000	13.1677	1.323	0.0000	0.0000
2026/01/16	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	R033	07/05/2026		Bond Future	8.0029	111.5468	8.0392	111.3454	0.453	0.0000	0.0000
2026/01/16	R033	07/05/2026	10.38 Call	Bond Future	12311.2400	12.3112	12119.5500	12.1196	1.557	0.0000	0.0000
2026/01/16	R033	07/05/2026	10.38 Put	Bond Future	52.6900	0.0527	62.4300	0.0624	18.485	0.0000	0.0000
2026/01/16	R033	06/08/2026		Bond Future	8.0422	113.5571	8.0828	113.3391	0.504	0.0000	0.0000
2026/01/16	R033	06/08/2026	10.25 Call	Bond Future	11436.3000	11.4363	11256.0600	11.2561	1.576	0.0000	0.0000
2026/01/16	R033	06/08/2026	10.25 Put	Bond Future	333.5200	0.3335	371.2600	0.3713	11.316	0.0000	0.0000
2026/01/16	R033	05/11/2026		Bond Future	8.0909	110.4878	8.1371	110.2480	0.571	0.0000	0.0000
2026/01/16	R033	05/11/2026	9.33 Call	Bond Future	7195.0600	7.1951	7132.7200	7.1327	0.866	0.0000	0.0000
2026/01/16	R033	05/11/2026	9.33 Put	Bond Future	984.1600	0.9842	1161.6200	1.1616	18.032	0.0000	0.0000
2026/01/16	R033	04/02/2027		Bond Future	8.1505	112.4009	8.2063	112.1216	0.684	0.0000	0.0000
2026/01/16	R033	04/02/2027	8.65 Call	Bond Future	4650.9600	4.6510	4658.0500	4.6581	0.152	0.0000	0.0000
2026/01/16	R033	04/02/2027	8.65 Put	Bond Future	2180.9500	2.1810	2467.3800	2.4674	13.133	0.0000	0.0000
2026/01/16	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	R035	05/02/2026	11.00 Call	Bond Future	15721.2700	15.7213	15330.9300	15.3309	2.483	0.0000	0.0000
2026/01/16	R035	05/02/2026	11.17 Call	Bond Future	16596.2400	16.5962	16205.9000	16.2059	2.352	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
2026/01/16	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/16	R035	05/02/2026	10.67 Call	Bond Future	13989.0400	13.9890	13598.7000	13.5987	2.790	0.0000
2026/01/16	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026	10.17 Call	Bond Future	11277.0400	11.2770	10886.7000	10.8867	3.461	0.0000
2026/01/16	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026	10.44 Call	Bond Future	12754.8200	12.7548	12364.4800	12.3645	3.060	0.0000
2026/01/16	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026	10.94 Call	Bond Future	15409.6500	15.4097	15019.3100	15.0193	2.533	0.0000
2026/01/16	R035	05/02/2026	12.44 Call	Bond Future	22777.7600	22.7778	22387.4200	22.3874	1.714	0.0000
2026/01/16	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026		Bond Future	8.2811	107.7187	8.3419	107.3283	0.734	0.0000
2026/01/16	R035	05/02/2026	10.79 Call	Bond Future	14624.1500	14.6242	14233.8100	14.2338	2.669	0.0000
2026/01/16	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R035	05/02/2026	8.45 Call	Bond Future	1253.1000	1.2531	1003.1900	1.0032	19.943	0.0000
2026/01/16	R035	05/02/2026	8.45 Put	Bond Future	173.7400	0.1737	314.1700	0.3142	80.828	0.0000
2026/01/16	R035	05/02/2026	9.25 Call	Bond Future	5997.2500	5.9973	5607.6800	5.6077	6.496	0.0000
2026/01/16	R035	05/02/2026	9.25 Put	Bond Future	0.2300	0.0002	1.0000	0.0010	334.783	0.0000
2026/01/16	R035	05/02/2026	8.85 Put	Bond Future	7.2100	0.0072	21.1800	0.0212	193.759	0.0000
2026/01/16	R035	05/02/2026	8.85 Call	Bond Future	3584.8600	3.5849	3208.4900	3.2085	10.499	0.0000
2026/01/16	R035	05/02/2026	9.64 Call	Bond Future	8282.5900	8.2826	7892.2800	7.8923	4.712	0.0000
2026/01/16	R035	05/02/2026	9.64 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000
2026/01/16	R035	05/02/2026	9.14 Call	Bond Future	5339.9900	5.3400	4951.4000	4.9514	7.277	0.0000
2026/01/16	R035	05/02/2026	9.14 Put	Bond Future	0.5900	0.0006	2.3400	0.0023	296.610	0.0000
2026/01/16	R035	05/02/2026	8.64 Put	Bond Future	40.8800	0.0409	94.1200	0.0941	130.235	0.0000
2026/01/16	R035	05/02/2026	8.64 Call	Bond Future	2316.9500	2.3170	1979.8500	1.9799	14.549	0.0000
2026/01/16	R035	07/05/2026	8.29 Put	Bond Future	1346.8900	1.3469	1663.5900	1.6636	23.513	0.0000
2026/01/16	R035	07/05/2026	8.29 Call	Bond Future	1134.6900	1.1347	1034.0600	1.0341	8.869	0.0000
2026/01/16	R035	07/05/2026	8.79 Put	Bond Future	436.8600	0.4369	616.8400	0.6168	41.199	0.0000
2026/01/16	R035	07/05/2026	8.79 Call	Bond Future	3316.8600	3.3169	3079.5100	3.0795	7.156	0.0000
2026/01/16	R035	07/05/2026	9.20 Call	Bond Future	5503.7000	5.5037	5180.8600	5.1809	5.866	0.0000
2026/01/16	R035	07/05/2026	9.20 Put	Bond Future	177.1500	0.1772	271.6400	0.2716	53.339	0.0000
2026/01/16	R035	07/05/2026		Bond Future	8.3237	105.1312	8.3902	104.7139	0.799	0.0000
2026/01/16	R035	07/05/2026	10.86 Call	Bond Future	14474.3300	14.4743	14058.1600	14.0582	2.875	0.0000
2026/01/16	R035	07/05/2026	10.86 Put	Bond Future	3.4100	0.0034	4.5700	0.0046	34.018	0.0000
2026/01/16	R035	07/05/2026	10.66 Call	Bond Future	13437.4800	13.4375	13022.3800	13.0224	3.089	0.0000
2026/01/16	R035	07/05/2026	10.66 Put	Bond Future	7.0500	0.0071	9.2800	0.0093	31.631	0.0000
2026/01/16	R035	07/05/2026	10.16 Call	Bond Future	10781.3700	10.7814	10381.9000	10.3819	3.705	0.0000
2026/01/16	R035	07/05/2026	10.16 Put	Bond Future	23.5100	0.0235	41.3700	0.0414	75.968	0.0000

250
0
250
0
250
0
2,000
0
2,000
0
2,000
56,446
0
0
0
16,000
0
16,000
0
0
0
350
0
350
0
350
0
1,000
0
1,000
0
1,000
60,464
0
0
0
200
0
200

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
2026/01/16	R035	07/05/2026	9.66 Put	Bond Future	66.2700	0.0663	107.3800	0.1074	62.034	0.0000	0.0000
2026/01/16	R035	07/05/2026	9.66 Call	Bond Future	8045.9900	8.0460	7669.7700	7.6698	4.676	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.71 Call	Bond Future	13697.9600	13.6980	13282.5300	13.2825	3.033	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.71 Put	Bond Future	5.9000	0.0059	7.8000	0.0078	32.203	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.21 Call	Bond Future	11051.0800	11.0511	10650.2400	10.6502	3.627	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.21 Put	Bond Future	21.2900	0.0213	37.7800	0.0378	77.454	0.0000	0.0000
2026/01/16	R035	07/05/2026	9.71 Put	Bond Future	59.5300	0.0595	97.2600	0.0973	63.380	0.0000	0.0000
2026/01/16	R035	07/05/2026	9.71 Call	Bond Future	8321.9500	8.3220	7942.3500	7.9424	4.561	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.64 Call	Bond Future	13333.0600	13.3331	12918.1100	12.9181	3.112	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.64 Put	Bond Future	7.5600	0.0076	9.9400	0.0099	31.481	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.14 Call	Bond Future	10673.2500	10.6733	10274.3900	10.2744	3.737	0.0000	0.0000
2026/01/16	R035	07/05/2026	10.14 Put	Bond Future	24.4600	0.0245	42.9300	0.0429	75.511	0.0000	0.0000
2026/01/16	R035	07/05/2026	9.64 Put	Bond Future	69.2100	0.0692	111.7500	0.1118	61.465	0.0000	0.0000
2026/01/16	R035	07/05/2026	9.64 Call	Bond Future	7935.5400	7.9355	7560.7500	7.5608	4.723	0.0000	0.0000
2026/01/16	R035	06/08/2026	10.22 Call	Bond Future	10727.8100	10.7278	10351.1600	10.3512	3.511	0.0000	0.0000
2026/01/16	R035	06/08/2026	10.22 Put	Bond Future	121.8900	0.1219	182.3500	0.1824	49.602	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.72 Call	Bond Future	8130.3200	8.1303	7793.8100	7.7938	4.139	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.72 Put	Bond Future	241.2900	0.2413	341.8900	0.3419	41.693	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.22 Put	Bond Future	490.4200	0.4904	666.0600	0.6661	35.814	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.22 Call	Bond Future	5557.2500	5.5573	5295.7800	5.2958	4.705	0.0000	0.0000
2026/01/16	R035	06/08/2026	10.13 Call	Bond Future	10261.7000	10.2617	9890.8500	9.8909	3.614	0.0000	0.0000
2026/01/16	R035	06/08/2026	10.13 Put	Bond Future	137.2500	0.1373	203.5100	0.2035	48.277	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.63 Call	Bond Future	7663.2500	7.6633	7336.4900	7.3365	4.264	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.63 Put	Bond Future	274.3100	0.2743	384.6600	0.3847	40.228	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.13 Put	Bond Future	558.3900	0.5584	749.4400	0.7494	34.214	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.13 Call	Bond Future	5105.7000	5.1057	4859.6400	4.8596	4.819	0.0000	0.0000
2026/01/16	R035	06/08/2026		Bond Future	8.3677	107.0260	8.4390	106.5889	0.853	0.0000	0.0000
2026/01/16	R035	06/08/2026	11.06 Call	Bond Future	14968.4400	14.9684	14538.3100	14.5383	2.874	0.0000	0.0000
2026/01/16	R035	06/08/2026	11.06 Put	Bond Future	23.1600	0.0232	30.1400	0.0301	30.138	0.0000	0.0000
2026/01/16	R035	06/08/2026	8.29 Put	Bond Future	1948.2300	1.9482	2312.0500	2.3121	18.674	0.0000	0.0000
2026/01/16	R035	06/08/2026	8.29 Call	Bond Future	1469.8000	1.4698	1396.5100	1.3965	4.986	0.0000	0.0000
2026/01/16	R035	06/08/2026	8.79 Put	Bond Future	917.5200	0.9175	1181.2600	1.1813	28.745	0.0000	0.0000
2026/01/16	R035	06/08/2026	8.79 Call	Bond Future	3469.5500	3.4696	3296.1800	3.2962	4.997	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.39 Call	Bond Future	6423.9600	6.4240	6130.9600	6.1310	4.561	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.39 Put	Bond Future	385.4800	0.3855	529.5900	0.5296	37.385	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.71 Call	Bond Future	8078.4100	8.0784	7742.8600	7.7429	4.154	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.71 Put	Bond Future	244.7800	0.2448	346.3400	0.3463	41.490	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.21 Call	Bond Future	5506.8400	5.5068	5246.9300	5.2469	4.720	0.0000	0.0000
2026/01/16	R035	06/08/2026	9.21 Put	Bond Future	497.5500	0.4976	674.7500	0.6748	35.615	0.0000	0.0000

0
 200
 0
 350
 0
 350
 0
 350
 0
 250
 0
 250
 0
 250
 0
 250
 0
 250
 0
 200
 0
 200
 0
 200
 56
 0
 0
 0
 1,000
 0
 1,000
 0
 1,000
 0
 350
 0
 350

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	
2026/01/16	R035	06/08/2026	8.71 Put	Bond Future	1033.4500	1.0335	1316.0500	1.3161	27.345	0.0000	0.0000
2026/01/16	R035	06/08/2026	8.71 Call	Bond Future	3108.3900	3.1084	2953.8800	2.9539	4.971	0.0000	0.0000
2026/01/16	R035	05/11/2026	9.80 Call	Bond Future	8259.7800	8.2598	7872.5900	7.8726	4.688	0.0000	0.0000
2026/01/16	R035	05/11/2026	9.80 Put	Bond Future	416.6300	0.4166	490.8800	0.4909	17.822	0.0000	0.0000
2026/01/16	R035	05/11/2026	9.30 Call	Bond Future	5832.2700	5.8323	5486.3800	5.4864	5.931	0.0000	0.0000
2026/01/16	R035	05/11/2026	9.30 Put	Bond Future	742.8600	0.7429	858.4100	0.8584	15.555	0.0000	0.0000
2026/01/16	R035	05/11/2026	8.80 Put	Bond Future	1337.6000	1.3376	1512.1600	1.5122	13.050	0.0000	0.0000
2026/01/16	R035	05/11/2026	8.80 Call	Bond Future	3568.6900	3.5687	3281.8100	3.2818	8.039	0.0000	0.0000
2026/01/16	R035	05/11/2026		Bond Future	8.4223	104.3844	8.4996	103.9230	0.917	0.0000	0.0000
2026/01/16	R035	05/11/2026	10.03 Call	Bond Future	9396.7300	9.3967	8995.5000	8.9955	4.270	0.0000	0.0000
2026/01/16	R035	05/11/2026	10.03 Put	Bond Future	320.7900	0.3208	381.0000	0.3810	18.769	0.0000	0.0000
2026/01/16	R035	04/02/2027		Bond Future	8.4872	106.1928	8.5736	105.6902	1.019	0.0000	0.0000
2026/01/16	R035	04/02/2027	9.02 Call	Bond Future	4349.5500	4.3496	4139.2800	4.1393	4.834	0.0000	0.0000
2026/01/16	R035	04/02/2027	9.02 Put	Bond Future	1301.6300	1.3016	1593.9600	1.5940	22.459	0.0000	0.0000
2026/01/16	R038	05/02/2026		Bond Future	8.7884	119.3319	8.8338	118.9624	0.517	0.0000	0.0000
2026/01/16	R038	05/02/2026	11.44 Call	Bond Future	19046.5900	19.0466	18677.1400	18.6771	1.940	0.0000	0.0000
2026/01/16	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	R038	07/05/2026		Bond Future	8.8457	115.9683	8.8956	115.5697	0.565	0.0000	0.0000
2026/01/16	R038	07/05/2026	11.40 Call	Bond Future	18124.5300	18.1245	17727.3900	17.7274	2.191	0.0000	0.0000
2026/01/16	R038	07/05/2026	11.40 Put	Bond Future	5.4300	0.0054	6.8900	0.0069	26.888	0.0000	0.0000
2026/01/16	R038	06/08/2026		Bond Future	8.9042	118.0582	8.9578	117.6390	0.602	0.0000	0.0000
2026/01/16	R038	06/08/2026	11.77 Call	Bond Future	19729.4600	19.7295	19319.4600	19.3195	2.078	0.0000	0.0000
2026/01/16	R038	06/08/2026	11.77 Put	Bond Future	28.1400	0.0281	37.3700	0.0374	32.800	0.0000	0.0000
2026/01/16	R038	05/11/2026		Bond Future	8.9696	114.6260	9.0276	114.1808	0.647	0.0000	0.0000
2026/01/16	R038	05/11/2026	10.72 Call	Bond Future	12754.5900	12.7546	12374.8800	12.3749	2.977	0.0000	0.0000
2026/01/16	R038	05/11/2026	10.72 Put	Bond Future	334.5200	0.3345	400.0000	0.4000	19.574	0.0000	0.0000
2026/01/16	R038	04/02/2027		Bond Future	9.0434	116.6106	9.1086	116.1211	0.721	0.0000	0.0000
2026/01/16	R038	04/02/2027	9.60 Call	Bond Future	5950.4900	5.9505	5645.3600	5.6454	5.128	0.0000	0.0000
2026/01/16	R038	04/02/2027	9.60 Put	Bond Future	1865.2100	1.8652	2049.6400	2.0496	9.888	0.0000	0.0000
2026/01/16	R053	05/02/2026		Bond Future	9.0161	130.5152	9.0865	129.6533	0.781	0.0000	0.0000
2026/01/16	R053	05/02/2026	11.49 Call	Bond Future	25181.4300	25.1814	24319.5100	24.3195	3.423	0.0000	0.0000
2026/01/16	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	R053	07/05/2026		Bond Future	9.0629	126.9733	9.1374	126.0714	0.822	0.0000	0.0000
2026/01/16	R053	07/05/2026	11.69 Call	Bond Future	26207.5500	26.2076	25309.1800	25.3092	3.428	0.0000	0.0000
2026/01/16	R053	07/05/2026	11.69 Put	Bond Future	9.4300	0.0094	12.9000	0.0129	36.797	0.0000	0.0000
2026/01/16	R053	06/08/2026		Bond Future	9.1102	129.2616	9.1881	128.3288	0.855	0.0000	0.0000
2026/01/16	R053	06/08/2026	12.28 Call	Bond Future	30179.3100	30.1793	29258.8100	29.2588	3.050	0.0000	0.0000
2026/01/16	R053	06/08/2026	12.28 Put	Bond Future	29.0400	0.0290	41.3200	0.0413	42.287	0.0000	0.0000

0
350
0
200
0
200
0
200
0
0
0
0
0
0
0
3,763
0
0
2,403
0
0
0
0
0
0
0
0
0
0
0
0
0
12,801
0
0
66,329
0
0
0
0
0

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
2026/01/16	R053	05/11/2026		Bond Future	9.1616	125.6457	9.2435	124.6764	0.894	0.0000
2026/01/16	R053	05/11/2026	11.21 Call	Bond Future	21391.3700	21.3914	20541.9200	20.5419	3.971	0.0000
2026/01/16	R053	05/11/2026	11.21 Put	Bond Future	521.3700	0.5214	641.3000	0.6413	23.003	0.0000
2026/01/16	R053	04/02/2027		Bond Future	9.2183	127.8213	9.3061	126.7951	0.953	0.0000
2026/01/16	R053	04/02/2027	9.99 Call	Bond Future	10688.2500	10.6883	10202.5400	10.2025	4.544	0.0000
2026/01/16	R053	04/02/2027	9.99 Put	Bond Future	2140.1500	2.1402	2680.7100	2.6807	25.258	0.0000
2026/01/16	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2026/01/16	R186	05/02/2026	8.43 Call	Bond Future	37.8000	0.0378	36.8900	0.0369	2.407	0.0000
2026/01/16	R186	05/02/2026	8.43 Put	Bond Future	37.8000	0.0378	36.8900	0.0369	2.407	0.0000
2026/01/16	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2026/01/16	R186	07/05/2026	8.69 Call	Bond Future	87.3600	0.0874	86.9600	0.0870	0.458	0.0000
2026/01/16	R186	07/05/2026	8.69 Put	Bond Future	87.3600	0.0874	86.9600	0.0870	0.458	0.0000
2026/01/16	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/01/16	R186	06/08/2026	8.57 Call	Bond Future	80.2000	0.0802	80.0000	0.0800	0.249	0.0000
2026/01/16	R186	06/08/2026	8.57 Put	Bond Future	80.2000	0.0802	80.0000	0.0800	0.249	0.0000
2026/01/16	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/01/16	R186	05/11/2026	8.12 Call	Bond Future	47.8000	0.0478	47.7200	0.0477	0.167	0.0000
2026/01/16	R186	05/11/2026	8.12 Put	Bond Future	47.8000	0.0478	47.7200	0.0477	0.167	0.0000
2026/01/16	R202	05/02/2026		Bond Future	292.2076	292.2076	292.1800	292.1800	0.009	0.0000
2026/01/16	R202	05/02/2026	277.82 Call	Bond Future	14387.5800	14.3876	14359.9600	14.3600	0.192	0.0000
2026/01/16	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R202	07/05/2026		Bond Future	297.4702	297.4702	297.3854	297.3854	0.029	0.0000
2026/01/16	R202	07/05/2026	277.55 Call	Bond Future	19920.1900	19.9202	19835.3800	19.8354	0.426	0.0000
2026/01/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R202	06/08/2026		Bond Future	297.5053	297.5053	297.3844	297.3844	0.041	0.0000
2026/01/16	R202	06/08/2026	278.86 Call	Bond Future	18645.2800	18.6453	18524.3500	18.5244	0.649	0.0000
2026/01/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R202	05/11/2026		Bond Future	302.7382	302.7382	302.5670	302.5670	0.057	0.0000
2026/01/16	R202	05/11/2026	280.46 Call	Bond Future	22278.1800	22.2782	22107.0400	22.1070	0.768	0.0000
2026/01/16	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R202	04/02/2027		Bond Future	302.5786	302.5786	302.3094	302.3094	0.089	0.0000
2026/01/16	R202	04/02/2027	294.73 Call	Bond Future	7848.5600	7.8486	7579.3800	7.5794	3.430	0.0000
2026/01/16	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R209	05/02/2026		Bond Future	8.4808	87.3024	8.5414	86.9367	0.715	0.0000
2026/01/16	R209	05/02/2026	10.93 Call	Bond Future	13290.6000	13.2906	12924.8300	12.9248	2.752	0.0000
2026/01/16	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R209	07/05/2026		Bond Future	8.5265	85.7025	8.5921	85.3137	0.770	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
565
0
0
772
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
32,538
0
0
9,057

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
2026/01/16	R209	07/05/2026	11.07 Call	Bond Future	13536.3100	13.5363	13148.4100	2.866	0.0000	0.0000
2026/01/16	R209	07/05/2026	11.07 Put	Bond Future	3.6700	0.0037	4.6000	25.341	0.0000	0.0000
2026/01/16	R209	06/08/2026		Bond Future	8.5733	87.2470	8.6430	86.8413	0.814	0.0000
2026/01/16	R209	06/08/2026	11.39 Call	Bond Future	14599.7400	14.5997	14199.9700	14.2000	2.738	0.0000
2026/01/16	R209	06/08/2026	11.39 Put	Bond Future	19.2000	0.0192	25.2200	0.0252	31.354	0.0000
2026/01/16	R209	05/11/2026		Bond Future	8.6265	85.6114	8.7013	85.1847	0.867	0.0000
2026/01/16	R209	05/11/2026	10.32 Call	Bond Future	9320.2200	9.3202	8947.8500	8.9479	3.995	0.0000
2026/01/16	R209	05/11/2026	10.32 Put	Bond Future	295.9100	0.2959	350.2200	0.3502	18.354	0.0000
2026/01/16	R209	04/02/2027		Bond Future	8.6877	87.0944	8.7703	86.6331	0.951	0.0000
2026/01/16	R209	04/02/2027	9.28 Call	Bond Future	4539.7600	4.5398	4221.6000	4.2216	7.008	0.0000
2026/01/16	R209	04/02/2027	9.28 Put	Bond Future	1300.3700	1.3004	1443.5800	1.4436	11.013	0.0000
2026/01/16	R210	05/02/2026		Bond Future	258.0214	258.0214	257.9967	257.9967	0.010	0.0000
2026/01/16	R210	05/02/2026	253.10 Call	Bond Future	4921.3700	4.9214	4896.7300	4.8967	0.501	0.0000
2026/01/16	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R210	07/05/2026		Bond Future	259.2023	259.2023	259.1275	259.1275	0.029	0.0000
2026/01/16	R210	07/05/2026	255.40 Call	Bond Future	3802.2700	3.8023	3727.4900	3.7275	1.967	0.0000
2026/01/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R210	06/08/2026		Bond Future	263.9367	263.9367	263.8303	263.8303	0.040	0.0000
2026/01/16	R210	06/08/2026	259.84 Call	Bond Future	4096.7400	4.0967	3990.2800	3.9903	2.599	0.0000
2026/01/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R210	05/11/2026		Bond Future	265.0618	265.0618	264.9108	264.9108	0.057	0.0000
2026/01/16	R210	05/11/2026	253.33 Call	Bond Future	11731.8100	11.7318	11580.8200	11.5808	1.287	0.0000
2026/01/16	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R210	04/02/2027		Bond Future	269.7176	269.7176	269.4800	269.4800	0.088	0.0000
2026/01/16	R210	04/02/2027	266.03 Call	Bond Future	3687.5700	3.6876	3450.0400	3.4500	6.441	0.0000
2026/01/16	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R213	05/02/2026		Bond Future	7.5919	100.7011	7.6333	100.5328	0.545	0.0000
2026/01/16	R213	05/02/2026	9.89 Call	Bond Future	8830.8500	8.8309	8662.6300	8.6626	1.905	0.0000
2026/01/16	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R213	07/05/2026		Bond Future	7.6145	98.9398	7.6633	98.7497	0.640	0.0000
2026/01/16	R213	07/05/2026	9.80 Call	Bond Future	8101.1500	8.1012	7912.5300	7.9125	2.328	0.0000
2026/01/16	R213	07/05/2026	9.80 Put	Bond Future	6.0900	0.0061	7.5800	0.0076	24.466	0.0000
2026/01/16	R213	06/08/2026		Bond Future	7.6366	100.7231	7.6917	100.5180	0.721	0.0000
2026/01/16	R213	06/08/2026	9.69 Call	Bond Future	7357.5400	7.3575	7160.6300	7.1606	2.676	0.0000
2026/01/16	R213	06/08/2026	9.69 Put	Bond Future	50.5600	0.0506	58.7900	0.0588	16.278	0.0000
2026/01/16	R213	05/11/2026		Bond Future	7.6749	98.9228	7.7381	98.6983	0.824	0.0000
2026/01/16	R213	05/11/2026	8.75 Call	Bond Future	4077.3300	4.0773	3891.3700	3.8914	4.561	0.0000
2026/01/16	R213	05/11/2026	8.75 Put	Bond Future	343.8800	0.3439	382.4600	0.3825	11.219	0.0000

0
0
3,673
0
0
0
0
0
0
0
0
0
534
0
0
918
0
0
0
0
0
0
0
0
0
0
0
0
18,584
0
0
65,316
0
0
0
0
0
0
0
0

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
2026/01/16	R213	04/02/2027		Bond Future	7.7271	100.6371	7.8043	100.3772	0.999	0.0000
2026/01/16	R213	04/02/2027	8.14 Call	Bond Future	2204.2500	2.2043	2116.6100	2.1166	3.976	0.0000
2026/01/16	R213	04/02/2027	8.14 Put	Bond Future	824.0200	0.8240	996.2800	0.9963	20.905	0.0000
2026/01/16	R214	05/02/2026		Bond Future	9.0429	82.2293	9.1033	81.8132	0.667	0.0000
2026/01/16	R214	05/02/2026	11.26 Call	Bond Future	13454.1800	13.4542	13038.0800	13.0381	3.093	0.0000
2026/01/16	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R214	07/05/2026		Bond Future	9.0943	80.3935	9.1587	79.9547	0.709	0.0000
2026/01/16	R214	07/05/2026	11.53 Call	Bond Future	14458.7700	14.4588	14021.7900	14.0218	3.022	0.0000
2026/01/16	R214	07/05/2026	11.53 Put	Bond Future	8.6900	0.0087	10.5600	0.0106	21.519	0.0000
2026/01/16	R214	06/08/2026		Bond Future	9.1472	81.8425	9.2151	81.3864	0.742	0.0000
2026/01/16	R214	06/08/2026	11.97 Call	Bond Future	16246.9100	16.2469	15799.2500	15.7993	2.755	0.0000
2026/01/16	R214	06/08/2026	11.97 Put	Bond Future	30.2500	0.0303	38.6700	0.0387	27.835	0.0000
2026/01/16	R214	05/11/2026		Bond Future	9.2072	79.9678	9.2791	79.4910	0.780	0.0000
2026/01/16	R214	05/11/2026	10.97 Call	Bond Future	10948.3700	10.9484	10591.2000	10.5912	3.262	0.0000
2026/01/16	R214	05/11/2026	10.97 Put	Bond Future	331.6700	0.3317	451.2900	0.4513	36.066	0.0000
2026/01/16	R214	04/02/2027		Bond Future	9.2747	81.3533	9.3527	80.8429	0.842	0.0000
2026/01/16	R214	04/02/2027	9.90 Call	Bond Future	5419.0000	5.4190	5200.3300	5.2003	4.035	0.0000
2026/01/16	R214	04/02/2027	9.90 Put	Bond Future	1457.1600	1.4572	1748.8900	1.7489	20.020	0.0000
2026/01/16	R248	05/02/2026	9.50 Put	Bond Future	94.4800	0.0945	162.9200	0.1629	72.439	0.0000
2026/01/16	R248	05/02/2026	9.50 Call	Bond Future	3044.8900	3.0449	2476.1000	2.4761	18.680	0.0000
2026/01/16	R248	05/02/2026	10.00 Put	Bond Future	2.3000	0.0023	4.7100	0.0047	104.783	0.0000
2026/01/16	R248	05/02/2026	10.00 Call	Bond Future	7124.6400	7.1246	6489.8200	6.4898	8.910	0.0000
2026/01/16	R248	05/02/2026	10.48 Call	Bond Future	10848.2900	10.8483	10211.1400	10.2111	5.873	0.0000
2026/01/16	R248	05/02/2026	10.48 Put	Bond Future	0.0600	0.0001	0.1400	0.0001	133.333	0.0000
2026/01/16	R248	05/02/2026		Bond Future	9.1677	100.0063	9.2381	99.3691	0.768	0.0000
2026/01/16	R248	05/02/2026	11.46 Call	Bond Future	17698.8100	17.6988	17061.5800	17.0616	3.600	0.0000
2026/01/16	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R248	05/02/2026	9.65 Put	Bond Future	31.9300	0.0319	58.6700	0.0587	83.746	0.0000
2026/01/16	R248	05/02/2026	9.65 Call	Bond Future	4266.6500	4.2667	3656.1600	3.6562	14.308	0.0000
2026/01/16	R248	05/02/2026	8.90 Put	Bond Future	2560.3600	2.5604	3154.5800	3.1546	23.208	0.0000
2026/01/16	R248	05/02/2026	8.90 Call	Bond Future	73.6600	0.0737	30.6500	0.0307	58.390	0.0000
2026/01/16	R248	05/02/2026	9.40 Put	Bond Future	188.6800	0.1887	310.4200	0.3104	64.522	0.0000
2026/01/16	R248	05/02/2026	9.40 Call	Bond Future	2266.7200	2.2667	1751.2300	1.7512	22.742	0.0000
2026/01/16	R248	05/02/2026	9.90 Call	Bond Future	6317.4200	6.3174	5685.0500	5.6851	10.010	0.0000
2026/01/16	R248	05/02/2026	9.90 Put	Bond Future	4.9000	0.0049	9.7600	0.0098	99.184	0.0000
2026/01/16	R248	07/05/2026		Bond Future	9.2182	97.3453	9.2927	96.6782	0.808	0.0000
2026/01/16	R248	07/05/2026	11.72 Call	Bond Future	18876.0800	18.8761	18212.3000	18.2123	3.517	0.0000
2026/01/16	R248	07/05/2026	11.72 Put	Bond Future	11.0800	0.0111	14.4100	0.0144	30.054	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
2026/01/16	R248	06/08/2026		Bond Future	9.2701	99.0998	9.3481	98.4093	0.842	0.0000
2026/01/16	R248	06/08/2026	12.37 Call	Bond Future	22276.6600	22.2767	21595.9400	21.5959	3.056	0.0000
2026/01/16	R248	06/08/2026	12.37 Put	Bond Future	26.0500	0.0261	35.8200	0.0358	37.505	0.0000
2026/01/16	R248	05/11/2026		Bond Future	9.3281	96.3838	9.4102	95.6660	0.880	0.0000
2026/01/16	R248	05/11/2026	11.31 Call	Bond Future	15561.4200	15.5614	14988.4100	14.9884	3.682	0.0000
2026/01/16	R248	05/11/2026	11.31 Put	Bond Future	402.3600	0.4024	547.1900	0.5472	35.995	0.0000
2026/01/16	R248	04/02/2027		Bond Future	9.3928	98.0535	9.4810	97.2926	0.939	0.0000
2026/01/16	R248	04/02/2027	10.11 Call	Bond Future	7752.4900	7.7525	7218.0100	7.2180	6.894	0.0000
2026/01/16	R248	04/02/2027	10.11 Put	Bond Future	1839.2000	1.8392	2065.6400	2.0656	12.312	0.0000
2026/01/16	R2R9	05/02/2026		Bond Future	8.9690	110.4972	9.0043	110.2156	0.393	0.0000
2026/01/16	R2R9	05/02/2026	102.99 Call	Bond Future	97506.6400	97.5066	97225.1100	97.2251	0.289	0.0000
2026/01/16	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R2R9	07/05/2026		Bond Future	9.0289	107.4818	9.0681	107.1744	0.434	0.0000
2026/01/16	R2R9	07/05/2026	99.91 Call	Bond Future	96632.1400	96.6321	96324.7000	96.3247	0.318	0.0000
2026/01/16	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R2R9	06/08/2026		Bond Future	9.0902	109.4188	9.1325	109.0934	0.464	0.0000
2026/01/16	R2R9	06/08/2026	101.74 Call	Bond Future	96299.3300	96.2993	95973.9000	95.9739	0.338	0.0000
2026/01/16	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R2R9	05/11/2026		Bond Future	9.1579	106.3407	9.2040	105.9923	0.503	0.0000
2026/01/16	R2R9	05/11/2026	98.56 Call	Bond Future	95370.6700	95.3707	95022.2400	95.0222	0.365	0.0000
2026/01/16	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R2R9	04/02/2027		Bond Future	9.2337	108.1819	9.2860	107.7934	0.567	0.0000
2026/01/16	R2R9	04/02/2027	9.89 Call	Bond Future	6074.9100	6.0749	5791.9200	5.7919	4.658	0.0000
2026/01/16	R2R9	04/02/2027	9.89 Put	Bond Future	1345.5400	1.3455	1451.0200	1.4510	7.839	0.0000
2026/01/16	R4R2	05/02/2026		Bond Future	9.1340	111.9593	9.1994	111.3814	0.716	0.0000
2026/01/16	R4R2	05/02/2026	103.43 Call	Bond Future	98684.0700	98.6841	98106.1900	98.1062	0.586	0.0000
2026/01/16	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R4R2	07/05/2026		Bond Future	9.1935	108.8439	9.2635	108.2347	0.761	0.0000
2026/01/16	R4R2	07/05/2026	100.23 Call	Bond Future	97754.7600	97.7548	97145.5700	97.1456	0.623	0.0000
2026/01/16	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R4R2	06/08/2026		Bond Future	9.2544	110.8054	9.3282	110.1726	0.798	0.0000
2026/01/16	R4R2	06/08/2026	102.06 Call	Bond Future	97388.1300	97.3881	96755.3000	96.7553	0.650	0.0000
2026/01/16	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R4R2	05/11/2026		Bond Future	9.3207	107.6253	9.3991	106.9640	0.841	0.0000
2026/01/16	R4R2	05/11/2026	98.76 Call	Bond Future	96402.7300	96.4027	95741.4600	95.7415	0.686	0.0000
2026/01/16	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/16	R4R2	04/02/2027		Bond Future	9.3943	109.4888	9.4795	108.7817	0.907	0.0000
2026/01/16	R4R2	04/02/2027	10.13 Call	Bond Future	7222.1000	7.2221	6686.0100	6.6860	7.423	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
2026/01/16	R4R2	04/02/2027	10.13 Put	Bond Future	1341.7300	1.3417	1512.7400	1.5127	12.745	0.0000	0.0000
2026/01/16	RR87	05/02/2026		Bond Future	6.9100	105.2849	6.9153	105.2810	0.077	0.0000	0.0000
2026/01/16	RR87	05/02/2026	6.91 Call	Bond Future	0.0000	0.0000	32.5161	0.0325	100.000	0.0000	0.0000
2026/01/16	RR87	05/02/2026	6.91 Put	Bond Future	0.0000	0.0000	36.3761	0.0364	100.000	0.0000	0.0000
2026/01/16	RR87	07/05/2026		Bond Future	6.8100	103.0247	6.8251	103.0162	0.221	0.0000	0.0000
2026/01/16	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	72.8748	0.0729	100.000	0.0000	0.0000
2026/01/16	RR87	07/05/2026	6.81 Put	Bond Future	0.0000	0.0000	81.3948	0.0814	100.000	0.0000	0.0000
2026/01/16	RR87	06/08/2026		Bond Future	6.5300	101.1299	6.5707	101.1154	0.624	0.0000	0.0000
2026/01/16	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	68.0251	0.0680	100.000	0.0000	0.0000
2026/01/16	RR87	06/08/2026	6.53 Put	Bond Future	0.0000	0.0000	82.4751	0.0825	100.000	0.0000	0.0000
2026/01/16	RR87	05/11/2026		Bond Future	5.2700	102.8909	5.5977	102.8533	6.218	0.0000	0.0000
2026/01/16	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	11.1820	0.0112	100.000	0.0000	0.0000
2026/01/16	RR87	05/11/2026	5.27 Put	Bond Future	0.0000	0.0000	48.8120	0.0488	100.000	0.0000	0.0000
2026/01/16	RR88	05/02/2026		Bond Future	6.8900	108.5801	6.9215	108.5271	0.457	0.0000	0.0000
2026/01/16	RR88	05/02/2026	6.89 Call	Bond Future	0.0000	0.0000	79.0631	0.0791	100.000	0.0000	0.0000
2026/01/16	RR88	05/02/2026	6.89 Put	Bond Future	0.0000	0.0000	132.0431	0.1320	100.000	0.0000	0.0000
2026/01/16	RR88	07/05/2026		Bond Future	6.8400	106.3739	6.8930	106.2929	0.775	0.0000	0.0000
2026/01/16	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	193.3765	0.1934	100.000	0.0000	0.0000
2026/01/16	RR88	07/05/2026	6.84 Put	Bond Future	0.0000	0.0000	274.3065	0.2743	100.000	0.0000	0.0000
2026/01/16	RR88	06/08/2026		Bond Future	6.7900	105.3468	6.8381	105.2886	0.709	0.0000	0.0000
2026/01/16	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	281.2141	0.2812	100.000	0.0000	0.0000
2026/01/16	RR88	06/08/2026	6.79 Put	Bond Future	0.0000	0.0000	339.4041	0.3394	100.000	0.0000	0.0000
2026/01/16	RR88	05/11/2026		Bond Future	6.7100	106.5970	6.7877	106.5152	1.158	0.0000	0.0000
2026/01/16	RR88	05/11/2026	6.71 Call	Bond Future	0.0000	0.0000	280.6962	0.2807	100.000	0.0000	0.0000
2026/01/16	RR88	05/11/2026	6.71 Put	Bond Future	0.0000	0.0000	362.4862	0.3625	100.000	0.0000	0.0000
2026/01/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

