



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 19/01/2026 TO 19/01/2026

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
2026/01/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	2029	05/02/2026		Bond Future	144.6531	144.6531	144.4933	144.4933	0.110	0.0000
2026/01/19	2029	05/02/2026	140.11 Call	Bond Future	4543.0600	4.5431	4383.2900	4.3833	3.517	0.0000
2026/01/19	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2029	07/05/2026		Bond Future	145.7752	145.7752	145.6127	145.6127	0.111	0.0000
2026/01/19	2029	07/05/2026	141.82 Call	Bond Future	3955.2200	3.9552	3792.7100	3.7927	4.109	0.0000
2026/01/19	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2026/01/19	2029	06/08/2026			Bond Future	148.4209	148.4209	148.2556	148.2556	0.111	0.0000	0.0000
2026/01/19	2029	06/08/2026	144.10 Call		Bond Future	4320.8800	4.3209	4155.5600	4.1556	3.826	0.0000	0.0000
2026/01/19	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2029	05/11/2026			Bond Future	149.5311	149.5311	149.3634	149.3634	0.112	0.0000	0.0000
2026/01/19	2029	05/11/2026	147.56 Call		Bond Future	1971.0700	1.9711	1803.4200	1.8034	8.506	0.0000	0.0000
2026/01/19	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2029	04/02/2027			Bond Future	152.1107	152.1107	151.9406	151.9406	0.112	0.0000	0.0000
2026/01/19	2029	04/02/2027	149.72 Call		Bond Future	2390.7000	2.3907	2220.5900	2.2206	7.115	0.0000	0.0000
2026/01/19	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2030	05/02/2026			Bond Future	7.3902	102.2837	7.4255	102.1626	0.478	0.0000	0.0000
2026/01/19	2030	05/02/2026	9.49 Call		Bond Future	6904.7900	6.9048	6783.7200	6.7837	1.753	0.0000	0.0000
2026/01/19	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2030	07/05/2026			Bond Future	7.4168	104.0806	7.4548	103.9575	0.513	0.0000	0.0000
2026/01/19	2030	07/05/2026	9.39 Call		Bond Future	6159.6800	6.1597	6036.7100	6.0367	1.996	0.0000	0.0000
2026/01/19	2030	07/05/2026	9.39 Put		Bond Future	6.5700	0.0066	6.7600	0.0068	2.892	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.21 Put		Bond Future	954.9100	0.9549	1034.5900	1.0346	8.344	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.21 Call		Bond Future	282.3300	0.2823	238.8500	0.2389	15.400	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.71 Put		Bond Future	296.2800	0.2963	324.6600	0.3247	9.579	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.71 Call		Bond Future	1240.6800	1.2407	1145.9000	1.1459	7.639	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.92 Call		Bond Future	1794.4200	1.7944	1687.9300	1.6879	5.935	0.0000	0.0000
2026/01/19	2030	07/05/2026	7.92 Put		Bond Future	180.2200	0.1802	196.8900	0.1969	9.250	0.0000	0.0000
2026/01/19	2030	06/08/2026	7.21 Put		Bond Future	1164.3000	1.1643	1241.0800	1.2411	6.595	0.0000	0.0000
2026/01/19	2030	06/08/2026	7.21 Call		Bond Future	456.7700	0.4568	408.2900	0.4083	10.614	0.0000	0.0000
2026/01/19	2030	06/08/2026	7.71 Put		Bond Future	550.1000	0.5501	589.5100	0.5895	7.164	0.0000	0.0000
2026/01/19	2030	06/08/2026	7.71 Call		Bond Future	1361.0500	1.3611	1275.2000	1.2752	6.308	0.0000	0.0000
2026/01/19	2030	06/08/2026	8.06 Call		Bond Future	2186.3200	2.1863	2084.2900	2.0843	4.667	0.0000	0.0000
2026/01/19	2030	06/08/2026	8.06 Put		Bond Future	328.9100	0.3289	352.1400	0.3521	7.063	0.0000	0.0000
2026/01/19	2030	06/08/2026			Bond Future	7.4418	101.9351	7.4831	101.8098	0.554	0.0000	0.0000
2026/01/19	2030	06/08/2026	9.22 Call		Bond Future	5293.6600	5.2937	5171.9800	5.1720	2.299	0.0000	0.0000
2026/01/19	2030	06/08/2026	9.22 Put		Bond Future	62.2800	0.0623	65.8600	0.0659	5.748	0.0000	0.0000
2026/01/19	2030	05/11/2026			Bond Future	7.4720	103.6871	7.5167	103.5599	0.599	0.0000	0.0000
2026/01/19	2030	05/11/2026	8.39 Call		Bond Future	2909.8000	2.9098	2803.6500	2.8037	3.648	0.0000	0.0000
2026/01/19	2030	05/11/2026	8.39 Put		Bond Future	338.1000	0.3381	359.1300	0.3591	6.220	0.0000	0.0000
2026/01/19	2030	04/02/2027			Bond Future	7.5237	101.4444	7.5725	101.3153	0.650	0.0000	0.0000
2026/01/19	2030	04/02/2027	7.82 Call		Bond Future	1584.2100	1.5842	1501.9600	1.5020	5.192	0.0000	0.0000
2026/01/19	2030	04/02/2027	7.82 Put		Bond Future	804.8000	0.8048	851.6000	0.8516	5.815	0.0000	0.0000
2026/01/19	2031	05/02/2026			Bond Future	112.5239	112.5239	112.5185	112.5185	0.005	0.0000	0.0000
2026/01/19	2031	05/02/2026	111.76 Call		Bond Future	782.0600	0.7821	771.5400	0.7715	1.345	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
2026/01/19	2031	05/02/2026	111.76 Put	Bond Future	18.1400	0.0181	13.0100	0.0130	28.280	0.0000	0.0000
2026/01/19	2031	07/05/2026		Bond Future	114.5286	114.5286	114.5232	114.5232	0.005	0.0000	0.0000
2026/01/19	2031	07/05/2026	113.84 Call	Bond Future	890.0800	0.8901	880.8100	0.8808	1.041	0.0000	0.0000
2026/01/19	2031	07/05/2026	113.84 Put	Bond Future	201.4400	0.2014	197.5900	0.1976	1.911	0.0000	0.0000
2026/01/19	2031	06/08/2026		Bond Future	114.1925	114.1925	114.1874	114.1874	0.005	0.0000	0.0000
2026/01/19	2031	06/08/2026	113.81 Call	Bond Future	835.7000	0.8357	828.0800	0.8281	0.912	0.0000	0.0000
2026/01/19	2031	06/08/2026	113.81 Put	Bond Future	453.1600	0.4532	450.7000	0.4507	0.543	0.0000	0.0000
2026/01/19	2031	05/11/2026		Bond Future	116.1821	116.1821	116.1772	116.1772	0.004	0.0000	0.0000
2026/01/19	2031	05/11/2026	111.49 Call	Bond Future	4694.3900	4.6944	4689.3600	4.6894	0.107	0.0000	0.0000
2026/01/19	2031	05/11/2026	111.49 Put	Bond Future	2.2500	0.0023	2.1600	0.0022	4.000	0.0000	0.0000
2026/01/19	2031	04/02/2027		Bond Future	115.7386	115.7386	115.7344	115.7344	0.004	0.0000	0.0000
2026/01/19	2031	04/02/2027	116.18 Call	Bond Future	600.4500	0.6005	595.6200	0.5956	0.804	0.0000	0.0000
2026/01/19	2031	04/02/2027	116.18 Put	Bond Future	1041.8500	1.0419	1041.2600	1.0413	0.057	0.0000	0.0000
2026/01/19	2032	05/02/2026		Bond Future	7.8543	104.8962	7.9145	104.6047	0.766	0.0000	0.0000
2026/01/19	2032	05/02/2026	10.16 Call	Bond Future	10465.8100	10.4658	10174.2500	10.1743	2.786	0.0000	0.0000
2026/01/19	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2032	07/05/2026		Bond Future	7.8945	102.5807	7.9580	102.2840	0.804	0.0000	0.0000
2026/01/19	2032	07/05/2026	10.14 Call	Bond Future	9883.8900	9.8839	9587.9800	9.5880	2.994	0.0000	0.0000
2026/01/19	2032	07/05/2026	10.14 Put	Bond Future	6.7200	0.0067	7.4700	0.0075	11.161	0.0000	0.0000
2026/01/19	2032	06/08/2026		Bond Future	7.9342	104.4174	8.0012	104.1156	0.844	0.0000	0.0000
2026/01/19	2032	06/08/2026	10.12 Call	Bond Future	9353.6200	9.3536	9057.8500	9.0579	3.162	0.0000	0.0000
2026/01/19	2032	06/08/2026	10.12 Put	Bond Future	53.6000	0.0536	59.7100	0.0597	11.399	0.0000	0.0000
2026/01/19	2032	05/11/2026		Bond Future	7.9855	102.0550	8.0563	101.7482	0.887	0.0000	0.0000
2026/01/19	2032	05/11/2026	9.16 Call	Bond Future	5337.2800	5.3373	5072.1200	5.0721	4.968	0.0000	0.0000
2026/01/19	2032	05/11/2026	9.16 Put	Bond Future	392.8000	0.3928	434.4700	0.4345	10.608	0.0000	0.0000
2026/01/19	2032	04/02/2027		Bond Future	8.0533	103.7899	8.1283	103.4782	0.932	0.0000	0.0000
2026/01/19	2032	04/02/2027	8.48 Call	Bond Future	2882.4100	2.8824	2675.2700	2.6753	7.186	0.0000	0.0000
2026/01/19	2032	04/02/2027	8.48 Put	Bond Future	1125.1000	1.1251	1229.7200	1.2297	9.299	0.0000	0.0000
2026/01/19	2033	05/02/2026		Bond Future	141.5821	141.5821	141.6672	141.6672	0.060	0.0000	0.0000
2026/01/19	2033	05/02/2026	132.88 Call	Bond Future	8702.1100	8.7021	8787.2300	8.7872	0.978	0.0000	0.0000
2026/01/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2033	07/05/2026		Bond Future	142.5475	142.5475	142.6342	142.6342	0.061	0.0000	0.0000
2026/01/19	2033	07/05/2026	135.16 Call	Bond Future	7387.4900	7.3875	7474.1700	7.4742	1.173	0.0000	0.0000
2026/01/19	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2033	06/08/2026		Bond Future	145.1346	145.1346	145.2229	145.2229	0.061	0.0000	0.0000
2026/01/19	2033	06/08/2026	134.25 Call	Bond Future	10884.5700	10.8846	10972.9100	10.9729	0.812	0.0000	0.0000
2026/01/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2033	05/11/2026		Bond Future	146.0847	146.0847	146.1751	146.1751	0.062	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
2026/01/19	2033	05/11/2026	137.26 Call	Bond Future	8824.7300	8.8247	8915.1200	8.9151	1.024	0.0000
2026/01/19	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2033	04/02/2027	142.71 Call	Bond Future	5895.1200	5.8951	5987.5100	5.9875	1.567	0.0000
2026/01/19	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2033	04/02/2027		Bond Future	148.6051	148.6051	148.6975	148.6975	0.062	0.0000
2026/01/19	2037	05/02/2026	9.65 Call	Bond Future	6164.8400	6.1648	5752.7000	5.7527	6.685	0.0000
2026/01/19	2037	05/02/2026	9.65 Put	Bond Future	0.7700	0.0008	0.6100	0.0006	20.779	0.0000
2026/01/19	2037	05/02/2026	10.10 Call	Bond Future	8952.3300	8.9523	8540.3400	8.5403	4.602	0.0000
2026/01/19	2037	05/02/2026	10.10 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000
2026/01/19	2037	05/02/2026		Bond Future	8.7175	98.7137	8.7773	98.3018	0.687	0.0000
2026/01/19	2037	05/02/2026	11.20 Call	Bond Future	15300.0600	15.3001	14888.0800	14.8881	2.693	0.0000
2026/01/19	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	12.27 Call	Bond Future	20892.5000	20.8925	20480.5200	20.4805	1.972	0.0000
2026/01/19	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	10.90 Call	Bond Future	13631.9100	13.6319	13219.9300	13.2199	3.022	0.0000
2026/01/19	2037	05/02/2026	11.86 Call	Bond Future	18813.4000	18.8134	18401.4200	18.4014	2.190	0.0000
2026/01/19	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	11.36 Call	Bond Future	16171.2400	16.1712	15759.2600	15.7593	2.548	0.0000
2026/01/19	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	10.65 Call	Bond Future	12206.3500	12.2064	11794.3700	11.7944	3.375	0.0000
2026/01/19	2037	05/02/2026	12.73 Call	Bond Future	23135.6300	23.1356	22723.6500	22.7237	1.781	0.0000
2026/01/19	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2037	05/02/2026	11.40 Call	Bond Future	16387.0600	16.3871	15975.0800	15.9751	2.514	0.0000
2026/01/19	2037	07/05/2026	12.40 Call	Bond Future	20900.4000	20.9004	20481.2600	20.4813	2.005	0.0000
2026/01/19	2037	07/05/2026	12.40 Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000
2026/01/19	2037	07/05/2026	10.95 Put	Bond Future	17.2900	0.0173	19.0300	0.0190	10.064	0.0000
2026/01/19	2037	07/05/2026	10.95 Call	Bond Future	13361.3400	13.3613	12943.9400	12.9439	3.124	0.0000
2026/01/19	2037	07/05/2026		Bond Future	8.7772	100.4480	8.8393	100.0288	0.707	0.0000
2026/01/19	2037	07/05/2026	11.32 Call	Bond Future	15371.1200	15.3711	14952.4500	14.9525	2.724	0.0000
2026/01/19	2037	07/05/2026	11.32 Put	Bond Future	5.0300	0.0050	5.5000	0.0055	9.344	0.0000
2026/01/19	2037	07/05/2026	9.00 Put	Bond Future	925.0300	0.9250	1057.1700	1.0572	14.285	0.0000
2026/01/19	2037	07/05/2026	9.00 Call	Bond Future	2418.2000	2.4182	2131.2000	2.1312	11.868	0.0000
2026/01/19	2037	07/05/2026	9.49 Put	Bond Future	346.8400	0.3468	396.2400	0.3962	14.243	0.0000
2026/01/19	2037	07/05/2026	9.49 Call	Bond Future	5018.8800	5.0189	4649.1400	4.6491	7.367	0.0000
2026/01/19	2037	07/05/2026	10.06 Call	Bond Future	8308.4100	8.3084	7903.8400	7.9038	4.869	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
2026/01/19	2037	07/05/2026	10.06 Put	Bond Future	113.3700	0.1134	127.9400	0.1279	12.852	0.0000	0.0000
2026/01/19	2037	06/08/2026	11.30 Call	Bond Future	14717.2500	14.7173	14296.9200	14.2969	2.856	0.0000	0.0000
2026/01/19	2037	06/08/2026	11.30 Put	Bond Future	62.9100	0.0629	69.1500	0.0692	9.919	0.0000	0.0000
2026/01/19	2037	06/08/2026	10.70 Call	Bond Future	11573.0600	11.5731	11165.2400	11.1652	3.524	0.0000	0.0000
2026/01/19	2037	06/08/2026	10.70 Put	Bond Future	201.4200	0.2014	220.1700	0.2202	9.309	0.0000	0.0000
2026/01/19	2037	06/08/2026	10.02 Put	Bond Future	452.0800	0.4521	497.2700	0.4973	9.996	0.0000	0.0000
2026/01/19	2037	06/08/2026	10.02 Call	Bond Future	7886.1300	7.8861	7504.7500	7.5048	4.836	0.0000	0.0000
2026/01/19	2037	06/08/2026		Bond Future	8.8391	97.9868	8.9036	97.5602	0.729	0.0000	0.0000
2026/01/19	2037	06/08/2026	11.71 Call	Bond Future	16825.0200	16.8250	16401.0500	16.4011	2.520	0.0000	0.0000
2026/01/19	2037	06/08/2026	11.71 Put	Bond Future	25.1700	0.0252	27.7700	0.0278	10.330	0.0000	0.0000
2026/01/19	2037	05/11/2026		Bond Future	8.9020	99.6708	8.9689	99.2371	0.751	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.62 Call	Bond Future	10823.6900	10.8237	10427.5500	10.4276	3.660	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.62 Put	Bond Future	450.5200	0.4505	488.0800	0.4881	8.337	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.83 Call	Bond Future	11893.1500	11.8932	11489.2400	11.4892	3.396	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.83 Put	Bond Future	355.6800	0.3557	385.4700	0.3855	8.376	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.23 Call	Bond Future	8804.0300	8.8040	8425.6800	8.4257	4.297	0.0000	0.0000
2026/01/19	2037	05/11/2026	10.23 Put	Bond Future	650.4500	0.6505	705.8000	0.7058	8.509	0.0000	0.0000
2026/01/19	2037	05/11/2026	9.46 Put	Bond Future	1406.9700	1.4070	1526.8700	1.5269	8.522	0.0000	0.0000
2026/01/19	2037	05/11/2026	9.46 Call	Bond Future	4949.3500	4.9494	4635.5500	4.6356	6.340	0.0000	0.0000
2026/01/19	2037	04/02/2027		Bond Future	8.9766	97.1090	9.0460	96.6683	0.773	0.0000	0.0000
2026/01/19	2037	04/02/2027	9.51 Call	Bond Future	4965.4600	4.9655	4657.7400	4.6577	6.197	0.0000	0.0000
2026/01/19	2037	04/02/2027	9.51 Put	Bond Future	1646.6000	1.6466	1779.6000	1.7796	8.077	0.0000	0.0000
2026/01/19	2038	05/02/2026		Bond Future	155.1822	155.1822	154.8596	154.8596	0.208	0.0000	0.0000
2026/01/19	2038	05/02/2026	143.20 Call	Bond Future	11982.1500	11.9822	11659.5900	11.6596	2.692	0.0000	0.0000
2026/01/19	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2038	07/05/2026		Bond Future	157.9469	157.9469	157.6187	157.6187	0.208	0.0000	0.0000
2026/01/19	2038	07/05/2026	144.53 Call	Bond Future	13416.8900	13.4169	13088.7100	13.0887	2.446	0.0000	0.0000
2026/01/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2038	06/08/2026		Bond Future	158.6211	158.6211	158.2874	158.2874	0.210	0.0000	0.0000
2026/01/19	2038	06/08/2026	144.72 Call	Bond Future	13901.1400	13.9011	13567.4000	13.5674	2.401	0.0000	0.0000
2026/01/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2038	05/11/2026		Bond Future	161.3854	161.3854	161.0463	161.0463	0.210	0.0000	0.0000
2026/01/19	2038	05/11/2026	146.31 Call	Bond Future	15075.3800	15.0754	14736.2900	14.7363	2.249	0.0000	0.0000
2026/01/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2038	04/02/2027		Bond Future	161.9478	161.9478	161.6036	161.6036	0.213	0.0000	0.0000
2026/01/19	2038	04/02/2027	153.83 Call	Bond Future	8117.7500	8.1178	7773.5800	7.7736	4.240	0.0000	0.0000
2026/01/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2040	05/02/2026	9.05 Put	Bond Future	760.3300	0.7603	1024.5200	1.0245	34.747	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
2026/01/19	2040	05/02/2026	9.05 Call	Bond Future	655.3800	0.6554	376.4200	0.3764	42.565	0.0000
2026/01/19	2040	05/02/2026	9.20 Put	Bond Future	334.4400	0.3344	460.1300	0.4601	37.582	0.0000
2026/01/19	2040	05/02/2026	9.20 Call	Bond Future	1392.7700	1.3928	975.3100	0.9753	29.973	0.0000
2026/01/19	2040	05/02/2026	9.40 Call	Bond Future	2674.4600	2.6745	2162.8800	2.1629	19.128	0.0000
2026/01/19	2040	05/02/2026	9.40 Put	Bond Future	95.0100	0.0950	126.5800	0.1266	33.228	0.0000
2026/01/19	2040	05/02/2026		Bond Future	9.0634	99.7464	9.1333	99.2033	0.770	0.0000
2026/01/19	2040	05/02/2026	11.49 Call	Bond Future	16626.0400	16.6260	16082.8900	16.0829	3.267	0.0000
2026/01/19	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2040	05/02/2026	13.23 Call	Bond Future	26139.7300	26.1397	25596.5800	25.5966	2.078	0.0000
2026/01/19	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2040	05/02/2026	11.82 Call	Bond Future	18567.5200	18.5675	18024.3700	18.0244	2.925	0.0000
2026/01/19	2040	05/02/2026	10.35 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000
2026/01/19	2040	05/02/2026	10.35 Call	Bond Future	9362.6800	9.3627	8819.4900	8.8195	5.802	0.0000
2026/01/19	2040	05/02/2026	10.75 Call	Bond Future	12013.9200	12.0139	11470.7600	11.4708	4.521	0.0000
2026/01/19	2040	05/02/2026	10.75 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/19	2040	05/02/2026	11.15 Call	Bond Future	14552.6000	14.5526	14009.4500	14.0095	3.732	0.0000
2026/01/19	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2040	05/02/2026	9.80 Put	Bond Future	5.6800	0.0057	6.0200	0.0060	5.986	0.0000
2026/01/19	2040	05/02/2026	9.80 Call	Bond Future	5527.9700	5.5280	4985.1600	4.9852	9.819	0.0000
2026/01/19	2040	05/02/2026	10.24 Call	Bond Future	8613.1600	8.6132	8069.9400	8.0699	6.307	0.0000
2026/01/19	2040	05/02/2026	10.24 Put	Bond Future	0.2200	0.0002	0.1500	0.0002	31.818	0.0000
2026/01/19	2040	07/05/2026	12.53 Call	Bond Future	21877.7300	21.8777	21325.1300	21.3251	2.526	0.0000
2026/01/19	2040	07/05/2026	12.53 Put	Bond Future	0.3000	0.0003	0.3400	0.0003	13.333	0.0000
2026/01/19	2040	07/05/2026	12.03 Call	Bond Future	19138.7900	19.1388	18586.4100	18.5864	2.886	0.0000
2026/01/19	2040	07/05/2026	12.03 Put	Bond Future	2.0200	0.0020	2.2800	0.0023	12.871	0.0000
2026/01/19	2040	07/05/2026	11.12 Put	Bond Future	38.9200	0.0389	44.1300	0.0441	13.386	0.0000
2026/01/19	2040	07/05/2026	11.12 Call	Bond Future	13802.6900	13.8027	13255.2600	13.2553	3.966	0.0000
2026/01/19	2040	07/05/2026	12.22 Call	Bond Future	20196.1200	20.1961	19643.6000	19.6436	2.736	0.0000
2026/01/19	2040	07/05/2026	12.22 Put	Bond Future	1.0100	0.0010	1.1300	0.0011	11.881	0.0000
2026/01/19	2040	07/05/2026	11.72 Call	Bond Future	17370.0200	17.3700	16818.1700	16.8182	3.177	0.0000
2026/01/19	2040	07/05/2026	11.72 Put	Bond Future	5.9400	0.0059	6.7300	0.0067	13.300	0.0000
2026/01/19	2040	07/05/2026	10.70 Put	Bond Future	90.6200	0.0906	103.6900	0.1037	14.423	0.0000
2026/01/19	2040	07/05/2026	10.70 Call	Bond Future	11193.9000	11.1939	10654.3300	10.6543	4.820	0.0000
2026/01/19	2040	07/05/2026		Bond Future	9.1276	101.4988	9.1998	100.9462	0.791	0.0000
2026/01/19	2040	07/05/2026	11.67 Call	Bond Future	17079.7200	17.0797	16528.0100	16.5280	3.230	0.0000
2026/01/19	2040	07/05/2026	11.67 Put	Bond Future	7.0200	0.0070	7.9500	0.0080	13.248	0.0000
2026/01/19	2040	06/08/2026		Bond Future	9.1940	98.8058	9.2688	98.2434	0.813	0.0000
2026/01/19	2040	06/08/2026	12.19 Call	Bond Future	19397.4000	19.3974	18838.2500	18.8383	2.883	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
2026/01/19	2040	06/08/2026	12.19 Put	Bond Future	25.4200	0.0254	28.6900	0.0287	12.864	0.0000	0.0000
2026/01/19	2040	05/11/2026		Bond Future	9.2608	100.5038	9.3381	99.9320	0.834	0.0000	0.0000
2026/01/19	2040	05/11/2026	11.06 Call	Bond Future	12643.7800	12.6438	12118.7500	12.1188	4.152	0.0000	0.0000
2026/01/19	2040	05/11/2026	11.06 Put	Bond Future	465.5500	0.4656	512.3700	0.5124	10.057	0.0000	0.0000
2026/01/19	2040	05/11/2026	11.27 Call	Bond Future	13839.6700	13.8397	13306.0400	13.3060	3.856	0.0000	0.0000
2026/01/19	2040	05/11/2026	11.27 Put	Bond Future	383.9100	0.3839	422.1300	0.4221	9.955	0.0000	0.0000
2026/01/19	2040	05/11/2026	10.67 Call	Bond Future	10394.4300	10.3944	9890.7800	9.8908	4.845	0.0000	0.0000
2026/01/19	2040	05/11/2026	10.67 Put	Bond Future	664.0700	0.6641	732.2700	0.7323	10.270	0.0000	0.0000
2026/01/19	2040	05/11/2026	9.91 Put	Bond Future	1404.9800	1.4050	1550.2500	1.5503	10.340	0.0000	0.0000
2026/01/19	2040	05/11/2026	9.91 Call	Bond Future	6067.9700	6.0680	5641.3900	5.6414	7.030	0.0000	0.0000
2026/01/19	2040	04/02/2027		Bond Future	9.3382	97.7057	9.4181	97.1244	0.856	0.0000	0.0000
2026/01/19	2040	04/02/2027	9.93 Call	Bond Future	6079.7800	6.0798	5669.1400	5.6691	6.754	0.0000	0.0000
2026/01/19	2040	04/02/2027	9.93 Put	Bond Future	1890.5100	1.8905	2061.1900	2.0612	9.028	0.0000	0.0000
2026/01/19	2043	05/02/2026		Bond Future	121.3147	121.3147	121.3090	121.3090	0.005	0.0000	0.0000
2026/01/19	2043	05/02/2026	109.66 Call	Bond Future	11654.6500	11.6547	11649.0400	11.6490	0.048	0.0000	0.0000
2026/01/19	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2043	07/05/2026		Bond Future	123.4760	123.4760	123.4702	123.4702	0.005	0.0000	0.0000
2026/01/19	2043	07/05/2026	111.70 Call	Bond Future	11776.0215	11.7760	11770.2467	11.7702	0.049	0.0000	0.0000
2026/01/19	2043	07/05/2026	111.70 Put	Bond Future	0.0215	0.0000	0.0167	0.0000	22.176	0.0000	0.0000
2026/01/19	2043	06/08/2026		Bond Future	122.8726	122.8726	122.8671	122.8671	0.004	0.0000	0.0000
2026/01/19	2043	06/08/2026	110.88 Call	Bond Future	11994.9849	11.9950	11989.3561	11.9894	0.047	0.0000	0.0000
2026/01/19	2043	06/08/2026	110.88 Put	Bond Future	2.3949	0.0024	2.2161	0.0022	7.468	0.0000	0.0000
2026/01/19	2043	05/11/2026		Bond Future	125.0133	125.0133	125.0081	125.0081	0.004	0.0000	0.0000
2026/01/19	2043	05/11/2026	112.84 Call	Bond Future	12185.6528	12.1857	12179.8761	12.1799	0.047	0.0000	0.0000
2026/01/19	2043	05/11/2026	112.84 Put	Bond Future	12.3128	0.0123	11.8261	0.0118	3.953	0.0000	0.0000
2026/01/19	2043	04/02/2027		Bond Future	124.2864	124.2864	124.2820	124.2820	0.004	0.0000	0.0000
2026/01/19	2043	04/02/2027	117.63 Call	Bond Future	7024.2856	7.0243	7015.7067	7.0157	0.122	0.0000	0.0000
2026/01/19	2043	04/02/2027	117.63 Put	Bond Future	367.9356	0.3679	363.7367	0.3637	1.141	0.0000	0.0000
2026/01/19	2044	05/02/2026	10.00 Put	Bond Future	7.1200	0.0071	7.2600	0.0073	1.966	0.0000	0.0000
2026/01/19	2044	05/02/2026	10.00 Call	Bond Future	5722.9100	5.7229	5184.0200	5.1840	9.416	0.0000	0.0000
2026/01/19	2044	05/02/2026		Bond Future	9.2834	95.6160	9.3481	95.0770	0.698	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.56 Call	Bond Future	16463.3400	16.4633	15924.3100	15.9243	3.274	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.25 Call	Bond Future	14494.6000	14.4946	13955.5700	13.9556	3.719	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.50 Call	Bond Future	16088.2700	16.0883	15549.2400	15.5492	3.350	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2044	05/02/2026	10.90 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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	
2026/01/19	2044	05/02/2026	10.90 Call	Bond Future	12176.8400	12.1768	11637.8000	11.6378	4.427	0.0000	0.0000
2026/01/19	2044	05/02/2026	10.07 Put	Bond Future	4.3200	0.0043	4.1700	0.0042	3.472	0.0000	0.0000
2026/01/19	2044	05/02/2026	10.07 Call	Bond Future	6250.1100	6.2501	5710.9300	5.7109	8.627	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.45 Call	Bond Future	15773.5500	15.7736	15234.5200	15.2345	3.417	0.0000	0.0000
2026/01/19	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2044	07/05/2026	Put	Bond Future	3819.3100	3.8193	4175.3600	4.1754	9.322	0.0000	0.0000
2026/01/19	2044	07/05/2026	Call	Bond Future	1115.1500	1.1152	922.8100	0.9228	17.248	0.0000	0.0000
2026/01/19	2044	07/05/2026		Bond Future	9.3469	97.2958	9.4137	96.7475	0.714	0.0000	0.0000
2026/01/19	2044	07/05/2026	11.80 Call	Bond Future	17356.3200	17.3563	16809.2900	16.8093	3.152	0.0000	0.0000
2026/01/19	2044	07/05/2026	11.80 Put	Bond Future	12.2300	0.0122	13.5900	0.0136	11.120	0.0000	0.0000
2026/01/19	2044	07/05/2026	10.00 Call	Bond Future	5692.8000	5.6928	5222.8000	5.2228	8.256	0.0000	0.0000
2026/01/19	2044	07/05/2026	10.00 Put	Bond Future	529.6900	0.5297	608.0800	0.6081	14.799	0.0000	0.0000
2026/01/19	2044	06/08/2026		Bond Future	9.4124	94.6530	9.4814	94.0948	0.733	0.0000	0.0000
2026/01/19	2044	06/08/2026	12.42 Call	Bond Future	20355.3700	20.3554	19800.7100	19.8007	2.725	0.0000	0.0000
2026/01/19	2044	06/08/2026	12.42 Put	Bond Future	31.9500	0.0320	35.4700	0.0355	11.017	0.0000	0.0000
2026/01/19	2044	05/11/2026		Bond Future	9.4778	96.2795	9.5489	95.7119	0.750	0.0000	0.0000
2026/01/19	2044	05/11/2026	11.34 Call	Bond Future	13799.7300	13.7997	13275.9900	13.2760	3.795	0.0000	0.0000
2026/01/19	2044	05/11/2026	11.34 Put	Bond Future	493.2100	0.4932	537.0600	0.5371	8.891	0.0000	0.0000
2026/01/19	2044	04/02/2027		Bond Future	9.5526	93.5347	9.6259	92.9578	0.768	0.0000	0.0000
2026/01/19	2044	04/02/2027	10.18 Call	Bond Future	6752.4400	6.7524	6337.4800	6.3375	6.145	0.0000	0.0000
2026/01/19	2044	04/02/2027	10.18 Put	Bond Future	1986.6300	1.9866	2148.6200	2.1486	8.154	0.0000	0.0000
2026/01/19	2046	05/02/2026		Bond Future	138.1444	138.1444	138.1386	138.1386	0.004	0.0000	0.0000
2026/01/19	2046	05/02/2026	121.65 Call	Bond Future	16494.4200	16.4944	16488.5500	16.4886	0.036	0.0000	0.0000
2026/01/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2046	07/05/2026		Bond Future	138.3194	138.3194	138.3135	138.3135	0.004	0.0000	0.0000
2026/01/19	2046	07/05/2026	124.95 Call	Bond Future	13369.4000	13.3694	13363.5000	13.3635	0.044	0.0000	0.0000
2026/01/19	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2046	06/08/2026		Bond Future	140.8297	140.8297	140.8238	140.8238	0.004	0.0000	0.0000
2026/01/19	2046	06/08/2026	122.38 Call	Bond Future	18449.6600	18.4497	18443.8400	18.4438	0.032	0.0000	0.0000
2026/01/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2046	05/11/2026		Bond Future	140.9634	140.9634	140.9581	140.9581	0.004	0.0000	0.0000
2026/01/19	2046	05/11/2026	125.48 Call	Bond Future	15483.4300	15.4834	15478.1000	15.4781	0.034	0.0000	0.0000
2026/01/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2046	04/02/2027		Bond Future	143.3943	143.3943	143.3895	143.3895	0.003	0.0000	0.0000
2026/01/19	2046	04/02/2027	131.09 Call	Bond Future	12304.3200	12.3043	12299.4500	12.2995	0.040	0.0000	0.0000
2026/01/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	2050	05/02/2026		Bond Future	138.4901	138.4901	138.3670	138.3670	0.089	0.0000	0.0000
2026/01/19	2050	05/02/2026	122.82 Call	Bond Future	15670.0900	15.6701	15547.0300	15.5470	0.785	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
2026/01/19	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2050	07/05/2026		Bond Future	140.9574	140.9574	140.8323	140.8323	0.089	0.0000
2026/01/19	2050	07/05/2026	124.07 Call	Bond Future	16887.4100	16.8874	16762.3300	16.7623	0.741	0.0000
2026/01/19	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2050	06/08/2026		Bond Future	141.0739	141.0739	140.9468	140.9468	0.090	0.0000
2026/01/19	2050	06/08/2026	123.27 Call	Bond Future	17803.9100	17.8039	17676.7900	17.6768	0.714	0.0000
2026/01/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2050	05/11/2026		Bond Future	143.5323	143.5323	143.4032	143.4032	0.090	0.0000
2026/01/19	2050	05/11/2026	123.84 Call	Bond Future	19692.3300	19.6923	19563.2200	19.5632	0.656	0.0000
2026/01/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	2050	04/02/2027		Bond Future	143.5321	143.5321	143.4017	143.4017	0.091	0.0000
2026/01/19	2050	04/02/2027	132.39 Call	Bond Future	11142.1300	11.1421	11011.7000	11.0117	1.171	0.0000
2026/01/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	AL37	05/02/2026		Index Future	1264.3410	1264.3410	1261.8760	1261.8760	0.195	0.0000
2026/01/19	AL37	07/05/2026		Index Future	1286.5530	1286.5530	1284.0470	1284.0470	0.195	0.0000
2026/01/19	AL37	06/08/2026		Index Future	1309.3460	1309.3460	1306.7990	1306.7990	0.195	0.0000
2026/01/19	AL37	05/11/2026		Index Future	1332.1250	1332.1250	1329.5430	1329.5430	0.194	0.0000
2026/01/19	AL37	04/02/2027		Index Future	1354.8230	1354.8230	1352.2080	1352.2080	0.193	0.0000
2026/01/19	AL7T	05/02/2026		Index Future	1624.4770	1624.4770	1618.0450	1618.0450	0.396	0.0000
2026/01/19	AL7T	07/05/2026		Index Future	1653.0170	1653.0170	1646.4740	1646.4740	0.396	0.0000
2026/01/19	AL7T	06/08/2026		Index Future	1682.3020	1682.3020	1675.6480	1675.6480	0.396	0.0000
2026/01/19	AL7T	05/11/2026		Index Future	1711.5700	1711.5700	1704.8110	1704.8110	0.395	0.0000
2026/01/19	AL7T	04/02/2027		Index Future	1740.7330	1740.7330	1733.8730	1733.8730	0.394	0.0000
2026/01/19	ALBI	05/02/2026		Index Future	1370.3390	1370.3390	1365.1890	1365.1890	0.376	0.0000
2026/01/19	ALBI	07/05/2026		Index Future	1394.4140	1394.4140	1389.1750	1389.1750	0.376	0.0000
2026/01/19	ALBI	06/08/2026		Index Future	1419.1180	1419.1180	1413.7900	1413.7900	0.375	0.0000
2026/01/19	ALBI	05/11/2026		Index Future	1443.8070	1443.8070	1438.3960	1438.3960	0.375	0.0000
2026/01/19	ALBI	04/02/2027		Index Future	1468.4070	1468.4070	1462.9160	1462.9160	0.374	0.0000
2026/01/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/19	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	
2026/01/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/19	ES33	05/02/2026		Bond Future	8.8470	95.7205	8.9117	95.3851	0.732	0.0000	0.0000
2026/01/19	ES33	05/02/2026	11.49 Call	Bond Future	12524.9800	12.5250	12189.6000	12.1896	2.678	0.0000	0.0000
2026/01/19	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES33	07/05/2026		Bond Future	8.9200	93.6332	8.9877	93.2919	0.759	0.0000	0.0000
2026/01/19	ES33	07/05/2026	11.69 Call	Bond Future	12752.6500	12.7527	12411.3400	12.4113	2.676	0.0000	0.0000
2026/01/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES33	06/08/2026		Bond Future	8.9943	95.3324	9.0653	94.9850	0.789	0.0000	0.0000
2026/01/19	ES33	06/08/2026	12.02 Call	Bond Future	13463.7400	13.4637	13116.3100	13.1163	2.580	0.0000	0.0000
2026/01/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES33	05/11/2026		Bond Future	9.0831	93.2020	9.1574	92.8487	0.818	0.0000	0.0000
2026/01/19	ES33	05/11/2026	10.83 Call	Bond Future	7873.5900	7.8736	7520.3200	7.5203	4.487	0.0000	0.0000
2026/01/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES33	04/02/2027		Bond Future	9.1910	94.8074	9.2690	94.4483	0.849	0.0000	0.0000
2026/01/19	ES33	04/02/2027	9.70 Call	Bond Future	2310.8500	2.3109	1951.7500	1.9518	15.540	0.0000	0.0000
2026/01/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES42	05/02/2026		Bond Future	9.5052	94.2714	9.5649	93.8148	0.627	0.0000	0.0000
2026/01/19	ES42	05/02/2026	11.85 Call	Bond Future	15671.6500	15.6717	15215.0500	15.2151	2.914	0.0000	0.0000
2026/01/19	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES42	07/05/2026		Bond Future	9.5747	91.6867	9.6363	91.2220	0.643	0.0000	0.0000
2026/01/19	ES42	07/05/2026	12.20 Call	Bond Future	17045.3000	17.0453	16580.6300	16.5806	2.726	0.0000	0.0000
2026/01/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES42	06/08/2026		Bond Future	9.6437	93.3504	9.7073	92.8773	0.660	0.0000	0.0000
2026/01/19	ES42	06/08/2026	12.65 Call	Bond Future	18876.0600	18.8761	18403.0100	18.4030	2.506	0.0000	0.0000
2026/01/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES42	05/11/2026		Bond Future	9.7194	90.7132	9.7851	90.2322	0.676	0.0000	0.0000
2026/01/19	ES42	05/11/2026	11.66 Call	Bond Future	12748.4300	12.7484	12267.3500	12.2674	3.774	0.0000	0.0000
2026/01/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	ES42	04/02/2027		Bond Future	9.8043	92.2741	9.8722	91.7851	0.692	0.0000	0.0000
2026/01/19	ES42	04/02/2027	10.29 Call	Bond Future	3414.2100	3.4142	2925.1900	2.9252	14.323	0.0000	0.0000
2026/01/19	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
2026/01/19	GOVI	05/02/2026		GOVI	1345.0420	1345.0420	1340.0240	1340.0240	0.373	0.0000
2026/01/19	GOVI	05/02/2026	1,150. Call 00	GOVI	1950420.0000	195.0420	1900240.0000	190.0240	2.573	0.0000
2026/01/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	GOVI	07/05/2026		GOVI	1368.6730	1368.6730	1363.5680	1363.5680	0.373	0.0000
2026/01/19	GOVI	07/05/2026	1,177. Call 00	GOVI	1916730.0000	191.6730	1865680.0000	186.5680	2.663	0.0000
2026/01/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	GOVI	06/08/2026		GOVI	1392.9210	1392.9210	1387.7290	1387.7290	0.373	0.0000
2026/01/19	GOVI	06/08/2026	1,189. Call 00	GOVI	2039210.0000	203.9210	1987290.0000	198.7290	2.546	0.0000
2026/01/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	GOVI	05/11/2026		GOVI	1417.1540	1417.1540	1411.8820	1411.8820	0.372	0.0000
2026/01/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1401540.0000	140.1540	1348820.0000	134.8820	3.762	0.0000
2026/01/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	GOVI	04/02/2027		GOVI	1441.3000	1441.3000	1435.9510	1435.9510	0.371	0.0000
2026/01/19	GOVI	04/02/2027	1,369. Call 00	GOVI	723000.0000	72.3000	669510.0000	66.9510	7.398	0.0000
2026/01/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/19	I258	05/02/2026		Bond Future	127.1267	127.1267	125.4268	125.4268	1.337	0.0000
2026/01/19	I258	05/02/2026	111.65 Call	Bond Future	15476.6800	15.4767	13776.7500	13.7768	10.984	0.0000
2026/01/19	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	I258	07/05/2026		Bond Future	129.3915	129.3915	127.6615	127.6615	1.337	0.0000
2026/01/19	I258	07/05/2026	113.73 Call	Bond Future	15661.8089	15.6618	13932.4185	13.9324	11.042	0.0000
2026/01/19	I258	07/05/2026	113.73 Put	Bond Future	0.2889	0.0003	0.9585	0.0010	231.825	0.0000
2026/01/19	I258	06/08/2026		Bond Future	128.8955	128.8955	127.1344	127.1344	1.366	0.0000
2026/01/19	I258	06/08/2026	112.95 Call	Bond Future	15958.5273	15.9585	14211.0730	14.2111	10.950	0.0000
2026/01/19	I258	06/08/2026	112.95 Put	Bond Future	13.0773	0.0131	26.6530	0.0267	103.812	0.0000
2026/01/19	I258	05/11/2026		Bond Future	131.1410	131.1410	129.3496	129.3496	1.366	0.0000
2026/01/19	I258	05/11/2026	114.95 Call	Bond Future	16243.1252	16.2431	14489.2523	14.4893	10.798	0.0000
2026/01/19	I258	05/11/2026	114.95 Put	Bond Future	52.0852	0.0521	89.6123	0.0896	72.049	0.0000
2026/01/19	I258	04/02/2027		Bond Future	130.5200	130.5200	128.6985	128.6985	1.396	0.0000
2026/01/19	I258	04/02/2027	118.90 Call	Bond Future	12050.3151	12.0503	10424.1370	10.4241	13.495	0.0000
2026/01/19	I258	04/02/2027	118.90 Put	Bond Future	430.3651	0.4304	625.6770	0.6257	45.383	0.0000
2026/01/19	IGOV	05/02/2026		Index Future	428.2410	428.2410	427.8790	427.8790	0.085	0.0000
2026/01/19	IGOV	07/05/2026		Index Future	435.8710	435.8710	435.5020	435.5020	0.085	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	
2026/01/19	IGOV	06/08/2026		Index Future	443.6970	443.6970	443.3230	443.3230	0.084	0.0000	0.0000
2026/01/19	IGOV	05/11/2026		Index Future	451.5180	451.5180	451.1410	451.1410	0.083	0.0000	0.0000
2026/01/19	IGOV	04/02/2027		Index Future	459.3120	459.3120	458.9320	458.9320	0.083	0.0000	0.0000
2026/01/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/19	R033	05/02/2026		Bond Future	7.9951	114.3775	8.0552	114.0343	0.752	0.0000	0.0000
2026/01/19	R033	05/02/2026	10.49 Call	Bond Future	13167.7000	13.1677	12824.5500	12.8246	2.606	0.0000	0.0000
2026/01/19	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R033	07/05/2026		Bond Future	8.0392	111.3454	8.1023	110.9962	0.785	0.0000	0.0000
2026/01/19	R033	07/05/2026	10.38 Call	Bond Future	12119.5500	12.1196	11774.0000	11.7740	2.851	0.0000	0.0000
2026/01/19	R033	07/05/2026	10.38 Put	Bond Future	62.4300	0.0624	66.0100	0.0660	5.734	0.0000	0.0000
2026/01/19	R033	06/08/2026		Bond Future	8.0828	113.3391	8.1491	112.9838	0.821	0.0000	0.0000
2026/01/19	R033	06/08/2026	10.25 Call	Bond Future	11256.0600	11.2561	10922.5700	10.9226	2.963	0.0000	0.0000
2026/01/19	R033	06/08/2026	10.25 Put	Bond Future	371.2600	0.3713	393.0700	0.3931	5.875	0.0000	0.0000
2026/01/19	R033	05/11/2026		Bond Future	8.1371	110.2480	8.2068	109.8869	0.857	0.0000	0.0000
2026/01/19	R033	05/11/2026	9.33 Call	Bond Future	7132.7200	7.1327	6841.7200	6.8417	4.080	0.0000	0.0000
2026/01/19	R033	05/11/2026	9.33 Put	Bond Future	1161.6200	1.1616	1231.7300	1.2317	6.036	0.0000	0.0000
2026/01/19	R033	04/02/2027		Bond Future	8.2063	112.1216	8.2798	111.7547	0.896	0.0000	0.0000
2026/01/19	R033	04/02/2027	8.65 Call	Bond Future	4658.0500	4.6581	4422.2200	4.4222	5.063	0.0000	0.0000
2026/01/19	R033	04/02/2027	8.65 Put	Bond Future	2467.3800	2.4674	2598.4600	2.5985	5.313	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.45 Call	Bond Future	1003.1900	1.0032	678.2500	0.6783	32.391	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.45 Put	Bond Future	314.1700	0.3142	436.1900	0.4362	38.839	0.0000	0.0000
2026/01/19	R035	05/02/2026		Bond Future	8.3419	107.3283	8.4119	106.8814	0.839	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	
2026/01/19	R035	05/02/2026	10.79 Call	Bond Future	14233.8100	14.2338	13786.8500	13.7869	3.140	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.44 Call	Bond Future	12364.4800	12.3645	11917.5200	11.9175	3.615	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.94 Call	Bond Future	15019.3100	15.0193	14572.3500	14.5724	2.976	0.0000	0.0000
2026/01/19	R035	05/02/2026	12.44 Call	Bond Future	22387.4200	22.3874	21940.4600	21.9405	1.996	0.0000	0.0000
2026/01/19	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	11.17 Call	Bond Future	16205.9000	16.2059	15758.9400	15.7589	2.758	0.0000	0.0000
2026/01/19	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.67 Call	Bond Future	13598.7000	13.5987	13151.7400	13.1517	3.287	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	10.17 Call	Bond Future	10886.7000	10.8867	10439.7400	10.4397	4.106	0.0000	0.0000
2026/01/19	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	11.00 Call	Bond Future	15330.9300	15.3309	14883.9700	14.8840	2.915	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.25 Call	Bond Future	5607.6800	5.6077	5160.6400	5.1606	7.972	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.25 Put	Bond Future	1.0000	0.0010	0.9200	0.0009	8.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.85 Put	Bond Future	21.1800	0.0212	26.4500	0.0265	24.882	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.85 Call	Bond Future	3208.4900	3.2085	2766.8000	2.7668	13.766	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.64 Call	Bond Future	7892.2800	7.8923	7445.3100	7.4453	5.663	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.64 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.14 Call	Bond Future	4951.4000	4.9514	4504.4600	4.5045	9.027	0.0000	0.0000
2026/01/19	R035	05/02/2026	9.14 Put	Bond Future	2.3400	0.0023	2.3600	0.0024	0.855	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.64 Put	Bond Future	94.1200	0.0941	128.4000	0.1284	36.422	0.0000	0.0000
2026/01/19	R035	05/02/2026	8.64 Call	Bond Future	1979.8500	1.9799	1567.1700	1.5672	20.844	0.0000	0.0000
2026/01/19	R035	07/05/2026	8.29 Put	Bond Future	1663.5900	1.6636	1917.4800	1.9175	15.262	0.0000	0.0000
2026/01/19	R035	07/05/2026	8.29 Call	Bond Future	1034.0600	1.0341	833.1600	0.8332	19.428	0.0000	0.0000
2026/01/19	R035	07/05/2026	8.79 Put	Bond Future	616.8400	0.6168	723.9100	0.7239	17.358	0.0000	0.0000
2026/01/19	R035	07/05/2026	8.79 Call	Bond Future	3079.5100	3.0795	2731.7900	2.7318	11.291	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.20 Call	Bond Future	5180.8600	5.1809	4773.2700	4.7733	7.867	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.20 Put	Bond Future	271.6400	0.2716	318.8400	0.3188	17.376	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.66 Call	Bond Future	13022.3800	13.0224	12568.9600	12.5690	3.482	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.66 Put	Bond Future	9.2800	0.0093	10.6500	0.0107	14.763	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.16 Call	Bond Future	10381.9000	10.3819	9933.2600	9.9333	4.321	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.16 Put	Bond Future	41.3700	0.0414	47.5200	0.0475	14.866	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.66 Put	Bond Future	107.3800	0.1074	125.1700	0.1252	16.567	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.66 Call	Bond Future	7669.7700	7.6698	7232.7700	7.2328	5.698	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.71 Call	Bond Future	13282.5300	13.2825	12828.8900	12.8289	3.415	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
2026/01/19	R035	07/05/2026	10.71 Put	Bond Future	7.8000	0.0078	8.9500	0.0090	14.744	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.21 Call	Bond Future	10650.2400	10.6502	10200.9900	10.2010	4.218	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.21 Put	Bond Future	37.7800	0.0378	43.3200	0.0433	14.664	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.71 Put	Bond Future	97.2600	0.0973	113.2400	0.1132	16.430	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.71 Call	Bond Future	7942.3500	7.9424	7503.5400	7.5035	5.525	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.64 Call	Bond Future	12918.1100	12.9181	12464.7800	12.4648	3.509	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.64 Put	Bond Future	9.9400	0.0099	11.4000	0.0114	14.688	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.14 Call	Bond Future	10274.3900	10.2744	9826.0100	9.8260	4.364	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.14 Put	Bond Future	42.9300	0.0429	49.3400	0.0493	14.931	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.64 Put	Bond Future	111.7500	0.1118	130.3200	0.1303	16.617	0.0000	0.0000
2026/01/19	R035	07/05/2026	9.64 Call	Bond Future	7560.7500	7.5608	7124.5300	7.1245	5.770	0.0000	0.0000
2026/01/19	R035	07/05/2026		Bond Future	8.3902	104.7139	8.4631	104.2591	0.869	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.86 Call	Bond Future	14058.1600	14.0582	13604.0400	13.6040	3.230	0.0000	0.0000
2026/01/19	R035	07/05/2026	10.86 Put	Bond Future	4.5700	0.0046	5.2400	0.0052	14.661	0.0000	0.0000
2026/01/19	R035	06/08/2026	10.22 Call	Bond Future	10351.1600	10.3512	9910.8800	9.9109	4.253	0.0000	0.0000
2026/01/19	R035	06/08/2026	10.22 Put	Bond Future	182.3500	0.1824	204.9000	0.2049	12.366	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.72 Call	Bond Future	7793.8100	7.7938	7374.6600	7.3747	5.378	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.72 Put	Bond Future	341.8900	0.3419	385.5700	0.3856	12.776	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.22 Put	Bond Future	666.0600	0.6661	751.0600	0.7511	12.762	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.22 Call	Bond Future	5295.7800	5.2958	4917.9500	4.9180	7.135	0.0000	0.0000
2026/01/19	R035	06/08/2026	10.13 Call	Bond Future	9890.8500	9.8909	9453.3900	9.4534	4.423	0.0000	0.0000
2026/01/19	R035	06/08/2026	10.13 Put	Bond Future	203.5100	0.2035	228.8800	0.2289	12.466	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.63 Call	Bond Future	7336.4900	7.3365	6922.9300	6.9229	5.637	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.63 Put	Bond Future	384.6600	0.3847	433.9300	0.4339	12.809	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.13 Put	Bond Future	749.4400	0.7494	844.9200	0.8449	12.740	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.13 Call	Bond Future	4859.6400	4.8596	4492.2900	4.4923	7.559	0.0000	0.0000
2026/01/19	R035	06/08/2026		Bond Future	8.4390	106.5889	8.5150	106.1261	0.901	0.0000	0.0000
2026/01/19	R035	06/08/2026	11.06 Call	Bond Future	14538.3100	14.5383	14079.7300	14.0797	3.154	0.0000	0.0000
2026/01/19	R035	06/08/2026	11.06 Put	Bond Future	30.1400	0.0301	34.3900	0.0344	14.101	0.0000	0.0000
2026/01/19	R035	06/08/2026	8.29 Put	Bond Future	2312.0500	2.3121	2572.7700	2.5728	11.277	0.0000	0.0000
2026/01/19	R035	06/08/2026	8.29 Call	Bond Future	1396.5100	1.3965	1194.4000	1.1944	14.473	0.0000	0.0000
2026/01/19	R035	06/08/2026	8.79 Put	Bond Future	1181.2600	1.1813	1328.1800	1.3282	12.438	0.0000	0.0000
2026/01/19	R035	06/08/2026	8.79 Call	Bond Future	3296.1800	3.2962	2980.2700	2.9803	9.584	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.39 Call	Bond Future	6130.9600	6.1310	5736.0200	5.7360	6.442	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.39 Put	Bond Future	529.5900	0.5296	597.4800	0.5975	12.819	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.71 Call	Bond Future	7742.8600	7.7429	7324.3000	7.3243	5.406	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.71 Put	Bond Future	346.3400	0.3463	390.6100	0.3906	12.782	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.21 Call	Bond Future	5246.9300	5.2469	4870.2100	4.8702	7.180	0.0000	0.0000
2026/01/19	R035	06/08/2026	9.21 Put	Bond Future	674.7500	0.6748	760.8600	0.7609	12.762	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	
2026/01/19	R035	06/08/2026	8.71 Put	Bond Future	1316.0500	1.3161	1478.1000	1.4781	12.313	0.0000	0.0000
2026/01/19	R035	06/08/2026	8.71 Call	Bond Future	2953.8800	2.9539	2653.1000	2.6531	10.183	0.0000	0.0000
2026/01/19	R035	05/11/2026	9.80 Call	Bond Future	7872.5900	7.8726	7459.7900	7.4598	5.244	0.0000	0.0000
2026/01/19	R035	05/11/2026	9.80 Put	Bond Future	490.8800	0.4909	548.5800	0.5486	11.754	0.0000	0.0000
2026/01/19	R035	05/11/2026	9.30 Call	Bond Future	5486.3800	5.4864	5115.6200	5.1156	6.758	0.0000	0.0000
2026/01/19	R035	05/11/2026	9.30 Put	Bond Future	858.4100	0.8584	958.1500	0.9582	11.619	0.0000	0.0000
2026/01/19	R035	05/11/2026	8.80 Put	Bond Future	1512.1600	1.5122	1681.3300	1.6813	11.187	0.0000	0.0000
2026/01/19	R035	05/11/2026	8.80 Call	Bond Future	3281.8100	3.2818	2980.4800	2.9805	9.182	0.0000	0.0000
2026/01/19	R035	05/11/2026		Bond Future	8.4996	103.9230	8.5788	103.4525	0.932	0.0000	0.0000
2026/01/19	R035	05/11/2026	10.03 Call	Bond Future	8995.5000	8.9955	8569.7500	8.5698	4.733	0.0000	0.0000
2026/01/19	R035	05/11/2026	10.03 Put	Bond Future	381.0000	0.3810	425.7500	0.4258	11.745	0.0000	0.0000
2026/01/19	R035	04/02/2027		Bond Future	8.5736	105.6902	8.6564	105.2120	0.965	0.0000	0.0000
2026/01/19	R035	04/02/2027	9.02 Call	Bond Future	4139.2800	4.1393	3820.1300	3.8201	7.710	0.0000	0.0000
2026/01/19	R035	04/02/2027	9.02 Put	Bond Future	1593.9600	1.5940	1752.9900	1.7530	9.977	0.0000	0.0000
2026/01/19	R038	05/02/2026		Bond Future	8.8338	118.9624	8.8986	118.4381	0.734	0.0000	0.0000
2026/01/19	R038	05/02/2026	11.44 Call	Bond Future	18677.1400	18.6771	18152.8300	18.1528	2.807	0.0000	0.0000
2026/01/19	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R038	07/05/2026		Bond Future	8.8956	115.5697	8.9628	115.0363	0.756	0.0000	0.0000
2026/01/19	R038	07/05/2026	11.40 Call	Bond Future	17727.3900	17.7274	17194.7600	17.1948	3.005	0.0000	0.0000
2026/01/19	R038	07/05/2026	11.40 Put	Bond Future	6.8900	0.0069	7.7000	0.0077	11.756	0.0000	0.0000
2026/01/19	R038	06/08/2026		Bond Future	8.9578	117.6390	9.0276	117.0961	0.779	0.0000	0.0000
2026/01/19	R038	06/08/2026	11.77 Call	Bond Future	19319.4600	19.3195	18780.8700	18.7809	2.788	0.0000	0.0000
2026/01/19	R038	06/08/2026	11.77 Put	Bond Future	37.3700	0.0374	41.6700	0.0417	11.507	0.0000	0.0000
2026/01/19	R038	05/11/2026		Bond Future	9.0276	114.1808	9.1000	113.6289	0.802	0.0000	0.0000
2026/01/19	R038	05/11/2026	10.72 Call	Bond Future	12374.8800	12.3749	11865.2900	11.8653	4.118	0.0000	0.0000
2026/01/19	R038	05/11/2026	10.72 Put	Bond Future	400.0000	0.4000	442.3500	0.4424	10.588	0.0000	0.0000
2026/01/19	R038	04/02/2027		Bond Future	9.1086	116.1211	9.1838	115.5600	0.826	0.0000	0.0000
2026/01/19	R038	04/02/2027	9.60 Call	Bond Future	5645.3600	5.6454	5262.3300	5.2623	6.785	0.0000	0.0000
2026/01/19	R038	04/02/2027	9.60 Put	Bond Future	2049.6400	2.0496	2227.6600	2.2277	8.685	0.0000	0.0000
2026/01/19	R053	05/02/2026		Bond Future	9.0865	129.6533	9.1463	128.9292	0.658	0.0000	0.0000
2026/01/19	R053	05/02/2026	11.49 Call	Bond Future	24319.5100	24.3195	23595.4600	23.5955	2.977	0.0000	0.0000
2026/01/19	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R053	07/05/2026		Bond Future	9.1374	126.0714	9.1989	125.3347	0.673	0.0000	0.0000
2026/01/19	R053	07/05/2026	11.69 Call	Bond Future	25309.1800	25.3092	24573.6500	24.5737	2.906	0.0000	0.0000
2026/01/19	R053	07/05/2026	11.69 Put	Bond Future	12.9000	0.0129	14.1200	0.0141	9.457	0.0000	0.0000
2026/01/19	R053	06/08/2026		Bond Future	9.1881	128.3288	9.2515	127.5789	0.689	0.0000	0.0000
2026/01/19	R053	06/08/2026	12.28 Call	Bond Future	29258.8100	29.2588	28513.0800	28.5131	2.549	0.0000	0.0000
2026/01/19	R053	06/08/2026	12.28 Put	Bond Future	41.3200	0.0413	45.4400	0.0454	9.971	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	
2026/01/19	R053	05/11/2026		Bond Future	9.2435	124.6764	9.3087	123.9140	0.705	0.0000	0.0000
2026/01/19	R053	05/11/2026	11.21 Call	Bond Future	20541.9200	20.5419	19831.2900	19.8313	3.459	0.0000	0.0000
2026/01/19	R053	05/11/2026	11.21 Put	Bond Future	641.3000	0.6413	693.0300	0.6930	8.066	0.0000	0.0000
2026/01/19	R053	04/02/2027		Bond Future	9.3061	126.7951	9.3733	126.0201	0.722	0.0000	0.0000
2026/01/19	R053	04/02/2027	9.99 Call	Bond Future	10202.5400	10.2025	9630.6800	9.6307	5.605	0.0000	0.0000
2026/01/19	R053	04/02/2027	9.99 Put	Bond Future	2680.7100	2.6807	2883.8500	2.8839	7.578	0.0000	0.0000
2026/01/19	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/19	R186	05/02/2026	8.43 Call	Bond Future	36.8900	0.0369	34.0100	0.0340	7.807	0.0000	0.0000
2026/01/19	R186	05/02/2026	8.43 Put	Bond Future	36.8900	0.0369	34.0100	0.0340	7.807	0.0000	0.0000
2026/01/19	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/19	R186	07/05/2026	8.69 Call	Bond Future	86.9600	0.0870	85.7800	0.0858	1.357	0.0000	0.0000
2026/01/19	R186	07/05/2026	8.69 Put	Bond Future	86.9600	0.0870	85.7800	0.0858	1.357	0.0000	0.0000
2026/01/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/19	R186	06/08/2026	8.57 Call	Bond Future	80.0000	0.0800	79.4100	0.0794	0.738	0.0000	0.0000
2026/01/19	R186	06/08/2026	8.57 Put	Bond Future	80.0000	0.0800	79.4100	0.0794	0.738	0.0000	0.0000
2026/01/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/19	R186	05/11/2026	8.12 Call	Bond Future	47.7200	0.0477	47.4700	0.0475	0.524	0.0000	0.0000
2026/01/19	R186	05/11/2026	8.12 Put	Bond Future	47.7200	0.0477	47.4700	0.0475	0.524	0.0000	0.0000
2026/01/19	R202	05/02/2026		Bond Future	292.1800	292.1800	292.1668	292.1668	0.004	0.0000	0.0000
2026/01/19	R202	05/02/2026	277.82 Call	Bond Future	14359.9600	14.3600	14346.8300	14.3468	0.091	0.0000	0.0000
2026/01/19	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R202	07/05/2026		Bond Future	297.3854	297.3854	297.3722	297.3722	0.004	0.0000	0.0000
2026/01/19	R202	07/05/2026	277.55 Call	Bond Future	19835.3800	19.8354	19822.2000	19.8222	0.066	0.0000	0.0000
2026/01/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R202	06/08/2026		Bond Future	297.3844	297.3844	297.3717	297.3717	0.004	0.0000	0.0000
2026/01/19	R202	06/08/2026	278.86 Call	Bond Future	18524.3500	18.5244	18511.7000	18.5117	0.068	0.0000	0.0000
2026/01/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R202	05/11/2026		Bond Future	302.5670	302.5670	302.5548	302.5548	0.004	0.0000	0.0000
2026/01/19	R202	05/11/2026	280.46 Call	Bond Future	22107.0400	22.1070	22094.8300	22.0948	0.055	0.0000	0.0000
2026/01/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R202	04/02/2027		Bond Future	302.3094	302.3094	302.2989	302.2989	0.003	0.0000	0.0000
2026/01/19	R202	04/02/2027	294.73 Call	Bond Future	7579.3800	7.5794	7568.8800	7.5689	0.139	0.0000	0.0000
2026/01/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R209	05/02/2026		Bond Future	8.5414	86.9367	8.6063	86.5474	0.760	0.0000	0.0000
2026/01/19	R209	05/02/2026	10.93 Call	Bond Future	12924.8300	12.9248	12535.5300	12.5355	3.012	0.0000	0.0000
2026/01/19	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R209	07/05/2026		Bond Future	8.5921	85.3137	8.6594	84.9175	0.783	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	
2026/01/19	R209	07/05/2026	11.07 Call	Bond Future	13148.4100	13.1484	12752.8200	12.7528	3.009	0.0000	0.0000
2026/01/19	R209	07/05/2026	11.07 Put	Bond Future	4.6000	0.0046	5.1500	0.0052	11.957	0.0000	0.0000
2026/01/19	R209	06/08/2026		Bond Future	8.6430	86.8413	8.7128	86.4381	0.807	0.0000	0.0000
2026/01/19	R209	06/08/2026	11.39 Call	Bond Future	14199.9700	14.2000	13799.8800	13.7999	2.818	0.0000	0.0000
2026/01/19	R209	06/08/2026	11.39 Put	Bond Future	25.2200	0.0252	28.2400	0.0282	11.975	0.0000	0.0000
2026/01/19	R209	05/11/2026		Bond Future	8.7013	85.1847	8.7736	84.7749	0.831	0.0000	0.0000
2026/01/19	R209	05/11/2026	10.32 Call	Bond Future	8947.8500	8.9479	8573.5500	8.5736	4.183	0.0000	0.0000
2026/01/19	R209	05/11/2026	10.32 Put	Bond Future	350.2200	0.3502	385.7700	0.3858	10.151	0.0000	0.0000
2026/01/19	R209	04/02/2027		Bond Future	8.7703	86.6331	8.8453	86.2165	0.856	0.0000	0.0000
2026/01/19	R209	04/02/2027	9.28 Call	Bond Future	4221.6000	4.2216	3934.0800	3.9341	6.811	0.0000	0.0000
2026/01/19	R209	04/02/2027	9.28 Put	Bond Future	1443.5800	1.4436	1572.6200	1.5726	8.939	0.0000	0.0000
2026/01/19	R210	05/02/2026		Bond Future	257.9967	257.9967	257.9316	257.9316	0.025	0.0000	0.0000
2026/01/19	R210	05/02/2026	253.10 Call	Bond Future	4896.7300	4.8967	4831.5900	4.8316	1.330	0.0000	0.0000
2026/01/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R210	07/05/2026		Bond Future	259.1275	259.1275	259.0614	259.0614	0.026	0.0000	0.0000
2026/01/19	R210	07/05/2026	255.40 Call	Bond Future	3727.4900	3.7275	3661.3800	3.6614	1.774	0.0000	0.0000
2026/01/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R210	06/08/2026		Bond Future	263.8303	263.8303	263.7632	263.7632	0.025	0.0000	0.0000
2026/01/19	R210	06/08/2026	259.84 Call	Bond Future	3990.2800	3.9903	3923.2000	3.9232	1.681	0.0000	0.0000
2026/01/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R210	05/11/2026		Bond Future	264.9108	264.9108	264.8437	264.8437	0.025	0.0000	0.0000
2026/01/19	R210	05/11/2026	253.33 Call	Bond Future	11580.8200	11.5808	11513.6500	11.5137	0.580	0.0000	0.0000
2026/01/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R210	04/02/2027		Bond Future	269.4800	269.4800	269.4125	269.4125	0.025	0.0000	0.0000
2026/01/19	R210	04/02/2027	266.03 Call	Bond Future	3450.0400	3.4500	3382.5000	3.3825	1.958	0.0000	0.0000
2026/01/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R213	05/02/2026		Bond Future	7.6333	100.5328	7.6835	100.3292	0.658	0.0000	0.0000
2026/01/19	R213	05/02/2026	9.89 Call	Bond Future	8662.6300	8.6626	8459.0200	8.4590	2.350	0.0000	0.0000
2026/01/19	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	R213	07/05/2026		Bond Future	7.6633	98.7497	7.7165	98.5425	0.695	0.0000	0.0000
2026/01/19	R213	07/05/2026	9.80 Call	Bond Future	7912.5300	7.9125	7705.9200	7.7059	2.611	0.0000	0.0000
2026/01/19	R213	07/05/2026	9.80 Put	Bond Future	7.5800	0.0076	8.1600	0.0082	7.652	0.0000	0.0000
2026/01/19	R213	06/08/2026		Bond Future	7.6917	100.5180	7.7484	100.3072	0.738	0.0000	0.0000
2026/01/19	R213	06/08/2026	9.69 Call	Bond Future	7160.6300	7.1606	6955.1500	6.9552	2.870	0.0000	0.0000
2026/01/19	R213	06/08/2026	9.69 Put	Bond Future	58.7900	0.0588	64.0900	0.0641	9.015	0.0000	0.0000
2026/01/19	R213	05/11/2026		Bond Future	7.7381	98.6983	7.7986	98.4841	0.782	0.0000	0.0000
2026/01/19	R213	05/11/2026	8.75 Call	Bond Future	3891.3700	3.8914	3711.1000	3.7111	4.633	0.0000	0.0000
2026/01/19	R213	05/11/2026	8.75 Put	Bond Future	382.4600	0.3825	416.3800	0.4164	8.869	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
2026/01/19	R213	04/02/2027		Bond Future	7.8043	100.3772	7.8691	100.1597	0.830	0.0000
2026/01/19	R213	04/02/2027	8.14 Call	Bond Future	2116.6100	2.1166	1977.4100	1.9774	6.577	0.0000
2026/01/19	R213	04/02/2027	8.14 Put	Bond Future	996.2800	0.9963	1074.5900	1.0746	7.860	0.0000
2026/01/19	R214	05/02/2026		Bond Future	9.1033	81.8132	9.1630	81.4045	0.656	0.0000
2026/01/19	R214	05/02/2026	11.26 Call	Bond Future	13038.0800	13.0381	12629.3400	12.6293	3.135	0.0000
2026/01/19	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R214	07/05/2026		Bond Future	9.1587	79.9547	9.2203	79.5389	0.672	0.0000
2026/01/19	R214	07/05/2026	11.53 Call	Bond Future	14021.7900	14.0218	13606.9900	13.6070	2.958	0.0000
2026/01/19	R214	07/05/2026	11.53 Put	Bond Future	10.5600	0.0106	11.5500	0.0116	9.375	0.0000
2026/01/19	R214	06/08/2026		Bond Future	9.2151	81.3864	9.2785	80.9632	0.688	0.0000
2026/01/19	R214	06/08/2026	11.97 Call	Bond Future	15799.2500	15.7993	15379.8400	15.3798	2.655	0.0000
2026/01/19	R214	06/08/2026	11.97 Put	Bond Future	38.6700	0.0387	42.4300	0.0424	9.723	0.0000
2026/01/19	R214	05/11/2026		Bond Future	9.2791	79.4910	9.3444	79.0608	0.704	0.0000
2026/01/19	R214	05/11/2026	10.97 Call	Bond Future	10591.2000	10.5912	10198.0000	10.1980	3.713	0.0000
2026/01/19	R214	05/11/2026	10.97 Put	Bond Future	451.2900	0.4513	488.3300	0.4883	8.208	0.0000
2026/01/19	R214	04/02/2027		Bond Future	9.3527	80.8429	9.4202	80.4055	0.721	0.0000
2026/01/19	R214	04/02/2027	9.90 Call	Bond Future	5200.3300	5.2003	4893.1800	4.8932	5.906	0.0000
2026/01/19	R214	04/02/2027	9.90 Put	Bond Future	1748.8900	1.7489	1879.1300	1.8791	7.447	0.0000
2026/01/19	R248	05/02/2026	8.90 Put	Bond Future	3154.5800	3.1546	3667.3800	3.6674	16.256	0.0000
2026/01/19	R248	05/02/2026	8.90 Call	Bond Future	30.6500	0.0307	8.0100	0.0080	73.866	0.0000
2026/01/19	R248	05/02/2026	9.40 Put	Bond Future	310.4200	0.3104	404.1700	0.4042	30.201	0.0000
2026/01/19	R248	05/02/2026	9.40 Call	Bond Future	1751.2300	1.7512	1309.5400	1.3095	25.222	0.0000
2026/01/19	R248	05/02/2026	9.90 Call	Bond Future	5685.0500	5.6851	5149.7600	5.1498	9.416	0.0000
2026/01/19	R248	05/02/2026	9.90 Put	Bond Future	9.7600	0.0098	9.9100	0.0099	1.537	0.0000
2026/01/19	R248	05/02/2026		Bond Future	9.2381	99.3691	9.2978	98.8337	0.646	0.0000
2026/01/19	R248	05/02/2026	11.46 Call	Bond Future	17061.5800	17.0616	16526.1400	16.5261	3.138	0.0000
2026/01/19	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R248	05/02/2026	9.50 Put	Bond Future	162.9200	0.1629	207.7700	0.2078	27.529	0.0000
2026/01/19	R248	05/02/2026	9.50 Call	Bond Future	2476.1000	2.4761	1985.5100	1.9855	19.813	0.0000
2026/01/19	R248	05/02/2026	10.00 Put	Bond Future	4.7100	0.0047	4.4000	0.0044	6.582	0.0000
2026/01/19	R248	05/02/2026	10.00 Call	Bond Future	6489.8200	6.4898	5954.0700	5.9541	8.255	0.0000
2026/01/19	R248	05/02/2026	10.48 Call	Bond Future	10211.1400	10.2111	9675.6400	9.6756	5.244	0.0000
2026/01/19	R248	05/02/2026	10.48 Put	Bond Future	0.1400	0.0001	0.0800	0.0001	42.857	0.0000
2026/01/19	R248	05/02/2026	9.65 Put	Bond Future	58.6700	0.0587	70.2800	0.0703	19.789	0.0000
2026/01/19	R248	05/02/2026	9.65 Call	Bond Future	3656.1600	3.6562	3132.3300	3.1323	14.327	0.0000
2026/01/19	R248	07/05/2026		Bond Future	9.2927	96.6782	9.3542	96.1333	0.661	0.0000
2026/01/19	R248	07/05/2026	11.72 Call	Bond Future	18212.3000	18.2123	17668.8000	17.6688	2.984	0.0000
2026/01/19	R248	07/05/2026	11.72 Put	Bond Future	14.4100	0.0144	15.7600	0.0158	9.368	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
2026/01/19	R248	06/08/2026		Bond Future	9.3481	98.4093	9.4114	97.8548	0.677	0.0000
2026/01/19	R248	06/08/2026	12.37 Call	Bond Future	21595.9400	21.5959	21044.8900	21.0449	2.552	0.0000
2026/01/19	R248	06/08/2026	12.37 Put	Bond Future	35.8200	0.0358	39.2900	0.0393	9.687	0.0000
2026/01/19	R248	05/11/2026		Bond Future	9.4102	95.6660	9.4753	95.1023	0.693	0.0000
2026/01/19	R248	05/11/2026	11.31 Call	Bond Future	14988.4100	14.9884	14467.1300	14.4671	3.478	0.0000
2026/01/19	R248	05/11/2026	11.31 Put	Bond Future	547.1900	0.5472	589.6400	0.5896	7.758	0.0000
2026/01/19	R248	04/02/2027		Bond Future	9.4810	97.2926	9.5482	96.7195	0.709	0.0000
2026/01/19	R248	04/02/2027	10.11 Call	Bond Future	7218.0100	7.2180	6802.3200	6.8023	5.759	0.0000
2026/01/19	R248	04/02/2027	10.11 Put	Bond Future	2065.6400	2.0656	2223.0200	2.2230	7.619	0.0000
2026/01/19	R2R9	05/02/2026		Bond Future	9.0043	110.2156	9.0640	109.7412	0.663	0.0000
2026/01/19	R2R9	05/02/2026	102.99 Call	Bond Future	97225.1100	97.2251	96750.6600	96.7507	0.488	0.0000
2026/01/19	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R2R9	07/05/2026		Bond Future	9.0681	107.1744	9.1299	106.6917	0.682	0.0000
2026/01/19	R2R9	07/05/2026	99.91 Call	Bond Future	96324.7000	96.3247	95841.9800	95.8420	0.501	0.0000
2026/01/19	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R2R9	06/08/2026		Bond Future	9.1325	109.0934	9.1965	108.6021	0.702	0.0000
2026/01/19	R2R9	06/08/2026	101.74 Call	Bond Future	95973.9000	95.9739	95482.6200	95.4826	0.512	0.0000
2026/01/19	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R2R9	05/11/2026		Bond Future	9.2040	105.9923	9.2703	105.4928	0.721	0.0000
2026/01/19	R2R9	05/11/2026	98.56 Call	Bond Future	95022.2400	95.0222	94522.7600	94.5228	0.526	0.0000
2026/01/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R2R9	04/02/2027		Bond Future	9.2860	107.7934	9.3548	107.2858	0.741	0.0000
2026/01/19	R2R9	04/02/2027	9.89 Call	Bond Future	5791.9200	5.7919	5420.3800	5.4204	6.415	0.0000
2026/01/19	R2R9	04/02/2027	9.89 Put	Bond Future	1451.0200	1.4510	1587.1600	1.5872	9.382	0.0000
2026/01/19	R4R2	05/02/2026		Bond Future	9.1994	111.3814	9.2540	110.9021	0.594	0.0000
2026/01/19	R4R2	05/02/2026	103.43 Call	Bond Future	98106.1900	98.1062	97626.8000	97.6268	0.489	0.0000
2026/01/19	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R4R2	07/05/2026		Bond Future	9.2635	108.2347	9.3200	107.7470	0.610	0.0000
2026/01/19	R4R2	07/05/2026	100.23 Call	Bond Future	97145.5700	97.1456	96657.8400	96.6578	0.502	0.0000
2026/01/19	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R4R2	06/08/2026		Bond Future	9.3282	110.1726	9.3866	109.6762	0.626	0.0000
2026/01/19	R4R2	06/08/2026	102.06 Call	Bond Future	96755.3000	96.7553	96258.9700	96.2590	0.513	0.0000
2026/01/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R4R2	05/11/2026		Bond Future	9.3991	106.9640	9.4594	106.4594	0.642	0.0000
2026/01/19	R4R2	05/11/2026	98.76 Call	Bond Future	95741.4600	95.7415	95236.8400	95.2368	0.527	0.0000
2026/01/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/19	R4R2	04/02/2027		Bond Future	9.4795	108.7817	9.5419	108.2688	0.658	0.0000
2026/01/19	R4R2	04/02/2027	10.13 Call	Bond Future	6686.0100	6.6860	6301.7500	6.3018	5.747	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	
2026/01/19	R4R2	04/02/2027	10.13 Put	Bond Future	1512.7400	1.5127	1641.3800	1.6414	8.504	0.0000	0.0000
2026/01/19	RR87	05/02/2026		Bond Future	6.9153	105.2810	6.9211	105.2768	0.083	0.0000	0.0000
2026/01/19	RR87	05/02/2026	6.91 Call	Bond Future	32.5161	0.0325	27.8626	0.0279	14.311	0.0000	0.0000
2026/01/19	RR87	05/02/2026	6.91 Put	Bond Future	36.3761	0.0364	35.9126	0.0359	1.274	0.0000	0.0000
2026/01/19	RR87	07/05/2026		Bond Future	6.8251	103.0162	6.8332	103.0116	0.119	0.0000	0.0000
2026/01/19	RR87	07/05/2026	6.81 Call	Bond Future	72.8748	0.0729	69.6344	0.0696	4.447	0.0000	0.0000
2026/01/19	RR87	07/05/2026	6.81 Put	Bond Future	81.3948	0.0814	82.7444	0.0827	1.658	0.0000	0.0000
2026/01/19	RR87	06/08/2026		Bond Future	6.5707	101.1154	6.5843	101.1106	0.206	0.0000	0.0000
2026/01/19	RR87	06/08/2026	6.53 Call	Bond Future	68.0251	0.0680	65.2337	0.0652	4.103	0.0000	0.0000
2026/01/19	RR87	06/08/2026	6.53 Put	Bond Future	82.4751	0.0825	84.4937	0.0845	2.448	0.0000	0.0000
2026/01/19	RR87	05/11/2026		Bond Future	5.5977	102.8533	5.6381	102.8486	0.722	0.0000	0.0000
2026/01/19	RR87	05/11/2026	5.27 Call	Bond Future	11.1820	0.0112	9.8318	0.0098	12.074	0.0000	0.0000
2026/01/19	RR87	05/11/2026	5.27 Put	Bond Future	48.8120	0.0488	52.1018	0.0521	6.740	0.0000	0.0000
2026/01/19	RR88	05/02/2026		Bond Future	6.9215	108.5271	6.9268	108.5182	0.077	0.0000	0.0000
2026/01/19	RR88	05/02/2026	6.89 Call	Bond Future	79.0631	0.0791	67.5614	0.0676	14.547	0.0000	0.0000
2026/01/19	RR88	05/02/2026	6.89 Put	Bond Future	132.0431	0.1320	129.4514	0.1295	1.963	0.0000	0.0000
2026/01/19	RR88	07/05/2026		Bond Future	6.8930	106.2929	6.8992	106.2835	0.090	0.0000	0.0000
2026/01/19	RR88	07/05/2026	6.84 Call	Bond Future	193.3765	0.1934	186.1006	0.1861	3.763	0.0000	0.0000
2026/01/19	RR88	07/05/2026	6.84 Put	Bond Future	274.3065	0.2743	276.4406	0.2764	0.778	0.0000	0.0000
2026/01/19	RR88	06/08/2026		Bond Future	6.8381	105.2886	6.8455	105.2797	0.107	0.0000	0.0000
2026/01/19	RR88	06/08/2026	6.79 Call	Bond Future	281.2141	0.2812	274.7584	0.2748	2.296	0.0000	0.0000
2026/01/19	RR88	06/08/2026	6.79 Put	Bond Future	339.4041	0.3394	341.8084	0.3418	0.708	0.0000	0.0000
2026/01/19	RR88	05/11/2026		Bond Future	6.7877	106.5152	6.7965	106.5059	0.130	0.0000	0.0000
2026/01/19	RR88	05/11/2026	6.71 Call	Bond Future	280.6962	0.2807	274.8000	0.2748	2.101	0.0000	0.0000
2026/01/19	RR88	05/11/2026	6.71 Put	Bond Future	362.4862	0.3625	365.8900	0.3659	0.939	0.0000	0.0000
2026/01/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

