



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 20/01/2026 TO 20/01/2026

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
2026/01/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/20	2029	05/02/2026		Bond Future	144.4933	144.4933	144.5739	0.056	0.0000	0.0000
2026/01/20	2029	05/02/2026	140.11 Call	Bond Future	4383.2900	4.3833	4463.8800	1.839	0.0000	0.0000
2026/01/20	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2029	07/05/2026		Bond Future	145.6127	145.6127	145.6948	0.056	0.0000	0.0000
2026/01/20	2029	07/05/2026	141.82 Call	Bond Future	3792.7100	3.7927	3874.7600	2.163	0.0000	0.0000
2026/01/20	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
1,760
0
0
3,125
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	
2026/01/20	2029	06/08/2026			Bond Future	148.2556	148.2556	148.3392	148.3392	0.056	0.0000	0.0000
2026/01/20	2029	06/08/2026	144.10 Call		Bond Future	4155.5600	4.1556	4239.2300	4.2392	2.013	0.0000	0.0000
2026/01/20	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2029	05/11/2026			Bond Future	149.3634	149.3634	149.4495	149.4495	0.058	0.0000	0.0000
2026/01/20	2029	05/11/2026	147.56 Call		Bond Future	1803.4200	1.8034	1889.4800	1.8895	4.772	0.0000	0.0000
2026/01/20	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2029	04/02/2027			Bond Future	151.9406	151.9406	152.0286	152.0286	0.058	0.0000	0.0000
2026/01/20	2029	04/02/2027	149.72 Call		Bond Future	2220.5900	2.2206	2308.6100	2.3086	3.964	0.0000	0.0000
2026/01/20	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2030	05/02/2026			Bond Future	7.4255	102.1626	7.4405	102.1113	0.202	0.0000	0.0000
2026/01/20	2030	05/02/2026	9.49 Call		Bond Future	6783.7200	6.7837	6732.4400	6.7324	0.756	0.0000	0.0000
2026/01/20	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2030	07/05/2026			Bond Future	7.4548	103.9575	7.4710	103.9053	0.216	0.0000	0.0000
2026/01/20	2030	07/05/2026	9.39 Call		Bond Future	6036.7100	6.0367	5984.7300	5.9847	0.861	0.0000	0.0000
2026/01/20	2030	07/05/2026	9.39 Put		Bond Future	6.7600	0.0068	6.9100	0.0069	2.219	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.21 Put		Bond Future	1034.5900	1.0346	1070.2000	1.0702	3.442	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.21 Call		Bond Future	238.8500	0.2389	222.3300	0.2223	6.916	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.71 Put		Bond Future	324.6600	0.3247	338.1600	0.3382	4.158	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.71 Call		Bond Future	1145.9000	1.1459	1107.2700	1.1073	3.371	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.92 Call		Bond Future	1687.9300	1.6879	1643.9500	1.6440	2.606	0.0000	0.0000
2026/01/20	2030	07/05/2026	7.92 Put		Bond Future	196.8900	0.1969	205.0400	0.2050	4.139	0.0000	0.0000
2026/01/20	2030	06/08/2026	7.21 Put		Bond Future	1241.0800	1.2411	1274.9900	1.2750	2.732	0.0000	0.0000
2026/01/20	2030	06/08/2026	7.21 Call		Bond Future	408.2900	0.4083	389.2300	0.3892	4.668	0.0000	0.0000
2026/01/20	2030	06/08/2026	7.71 Put		Bond Future	589.5100	0.5895	607.4700	0.6075	3.047	0.0000	0.0000
2026/01/20	2030	06/08/2026	7.71 Call		Bond Future	1275.2000	1.2752	1240.1900	1.2402	2.745	0.0000	0.0000
2026/01/20	2030	06/08/2026	8.06 Call		Bond Future	2084.2900	2.0843	2042.1200	2.0421	2.023	0.0000	0.0000
2026/01/20	2030	06/08/2026	8.06 Put		Bond Future	352.1400	0.3521	362.9400	0.3629	3.067	0.0000	0.0000
2026/01/20	2030	06/08/2026			Bond Future	7.4831	101.8098	7.5005	101.7569	0.233	0.0000	0.0000
2026/01/20	2030	06/08/2026	9.22 Call		Bond Future	5171.9800	5.1720	5120.8100	5.1208	0.989	0.0000	0.0000
2026/01/20	2030	06/08/2026	9.22 Put		Bond Future	65.8600	0.0659	67.6600	0.0677	2.733	0.0000	0.0000
2026/01/20	2030	05/11/2026			Bond Future	7.5167	103.5599	7.5356	103.5063	0.251	0.0000	0.0000
2026/01/20	2030	05/11/2026	8.39 Call		Bond Future	2803.6500	2.8037	2759.6600	2.7597	1.569	0.0000	0.0000
2026/01/20	2030	05/11/2026	8.39 Put		Bond Future	359.1300	0.3591	368.7500	0.3688	2.679	0.0000	0.0000
2026/01/20	2030	04/02/2027			Bond Future	7.5725	101.3153	7.5931	101.2611	0.272	0.0000	0.0000
2026/01/20	2030	04/02/2027	7.82 Call		Bond Future	1501.9600	1.5020	1468.4200	1.4684	2.233	0.0000	0.0000
2026/01/20	2030	04/02/2027	7.82 Put		Bond Future	851.6000	0.8516	872.2900	0.8723	2.430	0.0000	0.0000
2026/01/20	2031	05/02/2026			Bond Future	112.5185	112.5185	112.4123	112.4123	0.094	0.0000	0.0000
2026/01/20	2031	05/02/2026	111.76 Call		Bond Future	771.5400	0.7715	671.0200	0.6710	13.028	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
91,117
0
0
81,715
0
0
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
0
1,000
48,380
0
0
0
0
0
0
0
0
0
105
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	
2026/01/20	2031	05/02/2026	111.76 Put	Bond Future	13.0100	0.0130	18.6800	0.0187	43.582	0.0000	0.0000
2026/01/20	2031	07/05/2026		Bond Future	114.5232	114.5232	114.4152	114.4152	0.094	0.0000	0.0000
2026/01/20	2031	07/05/2026	113.84 Call	Bond Future	880.8100	0.8808	802.3600	0.8024	8.907	0.0000	0.0000
2026/01/20	2031	07/05/2026	113.84 Put	Bond Future	197.5900	0.1976	227.1700	0.2272	14.970	0.0000	0.0000
2026/01/20	2031	06/08/2026		Bond Future	114.1874	114.1874	114.0781	114.0781	0.096	0.0000	0.0000
2026/01/20	2031	06/08/2026	113.81 Call	Bond Future	828.0800	0.8281	762.6500	0.7627	7.901	0.0000	0.0000
2026/01/20	2031	06/08/2026	113.81 Put	Bond Future	450.7000	0.4507	494.5300	0.4945	9.725	0.0000	0.0000
2026/01/20	2031	05/11/2026		Bond Future	116.1772	116.1772	116.0663	116.0663	0.095	0.0000	0.0000
2026/01/20	2031	05/11/2026	111.49 Call	Bond Future	4689.3600	4.6894	4578.8800	4.5789	2.356	0.0000	0.0000
2026/01/20	2031	05/11/2026	111.49 Put	Bond Future	2.1600	0.0022	2.5900	0.0026	19.907	0.0000	0.0000
2026/01/20	2031	04/02/2027		Bond Future	115.7344	115.7344	115.6227	115.6227	0.096	0.0000	0.0000
2026/01/20	2031	04/02/2027	116.18 Call	Bond Future	595.6200	0.5956	549.4700	0.5495	7.748	0.0000	0.0000
2026/01/20	2031	04/02/2027	116.18 Put	Bond Future	1041.2600	1.0413	1106.7400	1.1067	6.289	0.0000	0.0000
2026/01/20	2032	05/02/2026		Bond Future	7.9145	104.6047	7.9443	104.4607	0.377	0.0000	0.0000
2026/01/20	2032	05/02/2026	10.16 Call	Bond Future	10174.2500	10.1743	10030.2200	10.0302	1.416	0.0000	0.0000
2026/01/20	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2032	07/05/2026		Bond Future	7.9580	102.2840	7.9894	102.1375	0.395	0.0000	0.0000
2026/01/20	2032	07/05/2026	10.14 Call	Bond Future	9587.9800	9.5880	9442.0500	9.4421	1.522	0.0000	0.0000
2026/01/20	2032	07/05/2026	10.14 Put	Bond Future	7.4700	0.0075	8.0300	0.0080	7.497	0.0000	0.0000
2026/01/20	2032	06/08/2026		Bond Future	8.0012	104.1156	8.0344	103.9665	0.415	0.0000	0.0000
2026/01/20	2032	06/08/2026	10.12 Call	Bond Future	9057.8500	9.0579	8912.5000	8.9125	1.605	0.0000	0.0000
2026/01/20	2032	06/08/2026	10.12 Put	Bond Future	59.7100	0.0597	63.4100	0.0634	6.197	0.0000	0.0000
2026/01/20	2032	05/11/2026		Bond Future	8.0563	101.7482	8.0914	101.5969	0.435	0.0000	0.0000
2026/01/20	2032	05/11/2026	9.16 Call	Bond Future	5072.1200	5.0721	4943.8000	4.9438	2.530	0.0000	0.0000
2026/01/20	2032	05/11/2026	9.16 Put	Bond Future	434.4700	0.4345	457.4900	0.4575	5.298	0.0000	0.0000
2026/01/20	2032	04/02/2027		Bond Future	8.1283	103.4782	8.1654	103.3246	0.456	0.0000	0.0000
2026/01/20	2032	04/02/2027	8.48 Call	Bond Future	2675.2700	2.6753	2577.0900	2.5771	3.670	0.0000	0.0000
2026/01/20	2032	04/02/2027	8.48 Put	Bond Future	1229.7200	1.2297	1285.1300	1.2851	4.506	0.0000	0.0000
2026/01/20	2033	05/02/2026		Bond Future	141.6672	141.6672	141.7522	141.7522	0.060	0.0000	0.0000
2026/01/20	2033	05/02/2026	132.88 Call	Bond Future	8787.2300	8.7872	8872.2100	8.8722	0.967	0.0000	0.0000
2026/01/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2033	07/05/2026		Bond Future	142.6342	142.6342	142.7208	142.7208	0.061	0.0000	0.0000
2026/01/20	2033	07/05/2026	135.16 Call	Bond Future	7474.1700	7.4742	7560.7800	7.5608	1.159	0.0000	0.0000
2026/01/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2033	06/08/2026		Bond Future	145.2229	145.2229	145.3113	145.3113	0.061	0.0000	0.0000
2026/01/20	2033	06/08/2026	134.25 Call	Bond Future	10972.9100	10.9729	11061.2800	11.0613	0.805	0.0000	0.0000
2026/01/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2033	05/11/2026		Bond Future	146.1751	146.1751	146.2659	146.2659	0.062	0.0000	0.0000

0
736
0
0
1,893
0
0
0
0
0
0
0
0
0
81,633
0
0
91,036
0
0
0
0
0
0
0
0
0
0
0
2,538
0
0
10,951
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
2026/01/20	2033	05/11/2026	137.26 Call	Bond Future	8915.1200	8.9151	9005.9400	9.0059	1.019	0.0000	0.0000
2026/01/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2033	04/02/2027		Bond Future	148.6975	148.6975	148.7903	148.7903	0.062	0.0000	0.0000
2026/01/20	2033	04/02/2027	142.71 Call	Bond Future	5987.5100	5.9875	6080.3000	6.0803	1.550	0.0000	0.0000
2026/01/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	12.73 Call	Bond Future	22723.6500	22.7237	22486.4000	22.4864	1.044	0.0000	0.0000
2026/01/20	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.40 Call	Bond Future	15975.0800	15.9751	15737.8300	15.7378	1.485	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.86 Call	Bond Future	18401.4200	18.4014	18164.1700	18.1642	1.289	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.36 Call	Bond Future	15759.2600	15.7593	15522.0100	15.5220	1.505	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.65 Call	Bond Future	11794.3700	11.7944	11557.1200	11.5571	2.012	0.0000	0.0000
2026/01/20	2037	05/02/2026	12.27 Call	Bond Future	20480.5200	20.4805	20243.2700	20.2433	1.158	0.0000	0.0000
2026/01/20	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.90 Call	Bond Future	13219.9300	13.2199	12982.6800	12.9827	1.795	0.0000	0.0000
2026/01/20	2037	05/02/2026		Bond Future	8.7773	98.3018	8.8119	98.0645	0.394	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.20 Call	Bond Future	14888.0800	14.8881	14650.8300	14.6508	1.594	0.0000	0.0000
2026/01/20	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	05/02/2026	9.65 Call	Bond Future	5752.7000	5.7527	5515.5000	5.5155	4.123	0.0000	0.0000
2026/01/20	2037	05/02/2026	9.65 Put	Bond Future	0.6100	0.0006	0.6600	0.0007	8.197	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.10 Call	Bond Future	8540.3400	8.5403	8303.0900	8.3031	2.778	0.0000	0.0000
2026/01/20	2037	05/02/2026	10.10 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/20	2037	07/05/2026	9.00 Put	Bond Future	1057.1700	1.0572	1145.4900	1.1455	8.354	0.0000	0.0000
2026/01/20	2037	07/05/2026	9.00 Call	Bond Future	2131.2000	2.1312	1978.1200	1.9781	7.183	0.0000	0.0000
2026/01/20	2037	07/05/2026	9.49 Put	Bond Future	396.2400	0.3962	431.6900	0.4317	8.947	0.0000	0.0000
2026/01/20	2037	07/05/2026	9.49 Call	Bond Future	4649.1400	4.6491	4443.1900	4.4432	4.430	0.0000	0.0000
2026/01/20	2037	07/05/2026	10.06 Call	Bond Future	7903.8400	7.9038	7673.8300	7.6738	2.910	0.0000	0.0000
2026/01/20	2037	07/05/2026	10.06 Put	Bond Future	127.9400	0.1279	139.3300	0.1393	8.903	0.0000	0.0000
2026/01/20	2037	07/05/2026		Bond Future	8.8393	100.0288	8.8752	99.7874	0.406	0.0000	0.0000
2026/01/20	2037	07/05/2026	11.32 Call	Bond Future	14952.4500	14.9525	14711.5500	14.7116	1.611	0.0000	0.0000
2026/01/20	2037	07/05/2026	11.32 Put	Bond Future	5.5000	0.0055	6.0000	0.0060	9.091	0.0000	0.0000
2026/01/20	2037	07/05/2026	12.40 Call	Bond Future	20481.2600	20.4813	20239.8700	20.2399	1.179	0.0000	0.0000
2026/01/20	2037	07/05/2026	12.40 Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0.0000	0.0000
2026/01/20	2037	07/05/2026	10.95 Put	Bond Future	19.0300	0.0190	20.6500	0.0207	8.513	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
73,159
0
0
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500
129,923
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	
2026/01/20	2037	07/05/2026	10.95 Call	Bond Future	12943.9400	12.9439	12704.1600	12.7042	1.852	0.0000	0.0000
2026/01/20	2037	06/08/2026	11.30 Call	Bond Future	14296.9200	14.2969	14056.0300	14.0560	1.685	0.0000	0.0000
2026/01/20	2037	06/08/2026	11.30 Put	Bond Future	69.1500	0.0692	73.8600	0.0739	6.811	0.0000	0.0000
2026/01/20	2037	06/08/2026	10.70 Call	Bond Future	11165.2400	11.1652	10933.0800	10.9331	2.079	0.0000	0.0000
2026/01/20	2037	06/08/2026	10.70 Put	Bond Future	220.1700	0.2202	233.6100	0.2336	6.104	0.0000	0.0000
2026/01/20	2037	06/08/2026	10.02 Put	Bond Future	497.2700	0.4973	528.1300	0.5281	6.206	0.0000	0.0000
2026/01/20	2037	06/08/2026	10.02 Call	Bond Future	7504.7500	7.5048	7290.0100	7.2900	2.861	0.0000	0.0000
2026/01/20	2037	06/08/2026		Bond Future	8.9036	97.5602	8.9408	97.3146	0.419	0.0000	0.0000
2026/01/20	2037	06/08/2026	11.71 Call	Bond Future	16401.0500	16.4011	16157.4800	16.1575	1.485	0.0000	0.0000
2026/01/20	2037	06/08/2026	11.71 Put	Bond Future	27.7700	0.0278	29.8000	0.0298	7.310	0.0000	0.0000
2026/01/20	2037	05/11/2026		Bond Future	8.9689	99.2371	9.0075	98.9875	0.431	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.62 Call	Bond Future	10427.5500	10.4276	10203.1000	10.2031	2.152	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.62 Put	Bond Future	488.0800	0.4881	513.2100	0.5132	5.149	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.83 Call	Bond Future	11489.2400	11.4892	11259.7900	11.2598	1.997	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.83 Put	Bond Future	385.4700	0.3855	405.6000	0.4056	5.222	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.23 Call	Bond Future	8425.6800	8.4257	8212.5000	8.2125	2.530	0.0000	0.0000
2026/01/20	2037	05/11/2026	10.23 Put	Bond Future	705.8000	0.7058	742.2000	0.7422	5.157	0.0000	0.0000
2026/01/20	2037	05/11/2026	9.46 Put	Bond Future	1526.8700	1.5269	1603.0000	1.6030	4.986	0.0000	0.0000
2026/01/20	2037	05/11/2026	9.46 Call	Bond Future	4635.5500	4.6356	4462.1000	4.4621	3.742	0.0000	0.0000
2026/01/20	2037	04/02/2027		Bond Future	9.0460	96.6683	9.0861	96.4147	0.444	0.0000	0.0000
2026/01/20	2037	04/02/2027	9.51 Call	Bond Future	4657.7400	4.6577	4487.3300	4.4873	3.659	0.0000	0.0000
2026/01/20	2037	04/02/2027	9.51 Put	Bond Future	1779.6000	1.7796	1862.7800	1.8628	4.674	0.0000	0.0000
2026/01/20	2038	05/02/2026		Bond Future	154.8596	154.8596	154.8529	154.8529	0.004	0.0000	0.0000
2026/01/20	2038	05/02/2026	143.20 Call	Bond Future	11659.5900	11.6596	11652.8500	11.6529	0.058	0.0000	0.0000
2026/01/20	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2038	07/05/2026		Bond Future	157.6187	157.6187	157.6118	157.6118	0.004	0.0000	0.0000
2026/01/20	2038	07/05/2026	144.53 Call	Bond Future	13088.7100	13.0887	13081.8300	13.0818	0.053	0.0000	0.0000
2026/01/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2038	06/08/2026		Bond Future	158.2874	158.2874	158.2812	158.2812	0.004	0.0000	0.0000
2026/01/20	2038	06/08/2026	144.72 Call	Bond Future	13567.4000	13.5674	13561.1800	13.5612	0.046	0.0000	0.0000
2026/01/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2038	05/11/2026		Bond Future	161.0463	161.0463	161.0404	161.0404	0.004	0.0000	0.0000
2026/01/20	2038	05/11/2026	146.31 Call	Bond Future	14736.2900	14.7363	14730.4100	14.7304	0.040	0.0000	0.0000
2026/01/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2038	04/02/2027		Bond Future	161.6036	161.6036	161.5989	161.5989	0.003	0.0000	0.0000
2026/01/20	2038	04/02/2027	153.83 Call	Bond Future	7773.5800	7.7736	7768.9000	7.7689	0.060	0.0000	0.0000
2026/01/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2040	05/02/2026	10.35 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	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
1,637
0
0
1,631
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/01/20	2040	05/02/2026	10.35 Call	Bond Future	8819.4900	8.8195	8513.5000	3.469	0.0000	0.0000	
2026/01/20	2040	05/02/2026	10.75 Call	Bond Future	11470.7600	11.4708	11164.7700	2.668	0.0000	0.0000	
2026/01/20	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/20	2040	05/02/2026	11.15 Call	Bond Future	14009.4500	14.0095	13703.4600	2.184	0.0000	0.0000	
2026/01/20	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/20	2040	05/02/2026	13.23 Call	Bond Future	25596.5800	25.5966	25290.5900	1.195	0.0000	0.0000	
2026/01/20	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/20	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/20	2040	05/02/2026	11.82 Call	Bond Future	18024.3700	18.0244	17718.3800	1.698	0.0000	0.0000	
2026/01/20	2040	05/02/2026		Bond Future	9.1333	99.2033	9.1728	98.8973	0.433	0.0000	0.0000
2026/01/20	2040	05/02/2026	11.49 Call	Bond Future	16082.8900	16.0829	15776.9000	1.903	0.0000	0.0000	
2026/01/20	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/20	2040	05/02/2026	10.24 Call	Bond Future	8069.9400	8.0699	7763.9600	3.792	0.0000	0.0000	
2026/01/20	2040	05/02/2026	10.24 Put	Bond Future	0.1500	0.0002	0.1600	6.667	0.0000	0.0000	
2026/01/20	2040	05/02/2026	9.80 Put	Bond Future	6.0200	0.0060	7.2600	0.0073	20.598	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.80 Call	Bond Future	4985.1600	4.9852	4680.4100	4.6804	6.113	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.05 Put	Bond Future	1024.5200	1.0245	1218.0900	1.2181	18.894	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.05 Call	Bond Future	376.4200	0.3764	264.0000	0.2640	29.866	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.20 Put	Bond Future	460.1300	0.4601	566.2900	0.5663	23.072	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.20 Call	Bond Future	975.3100	0.9753	775.4800	0.7755	20.489	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.40 Call	Bond Future	2162.8800	2.1629	1889.4400	1.8894	12.642	0.0000	0.0000
2026/01/20	2040	05/02/2026	9.40 Put	Bond Future	126.5800	0.1266	159.1300	0.1591	25.715	0.0000	0.0000
2026/01/20	2040	07/05/2026		Bond Future	9.1998	100.9462	9.2408	100.6348	0.445	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.67 Call	Bond Future	16528.0100	16.5280	16217.5100	16.2175	1.879	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.67 Put	Bond Future	7.9500	0.0080	8.8000	0.0088	10.692	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.22 Call	Bond Future	19643.6000	19.6436	19332.3800	19.3324	1.584	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.22 Put	Bond Future	1.1300	0.0011	1.2600	0.0013	11.504	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.72 Call	Bond Future	16818.1700	16.8182	16507.5400	16.5075	1.847	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.72 Put	Bond Future	6.7300	0.0067	7.4500	0.0075	10.698	0.0000	0.0000
2026/01/20	2040	07/05/2026	10.70 Put	Bond Future	103.6900	0.1037	113.7900	0.1138	9.741	0.0000	0.0000
2026/01/20	2040	07/05/2026	10.70 Call	Bond Future	10654.3300	10.6543	10353.0800	10.3531	2.827	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.53 Call	Bond Future	21325.1300	21.3251	21013.8200	21.0138	1.460	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.53 Put	Bond Future	0.3400	0.0003	0.3800	0.0004	11.765	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.03 Call	Bond Future	18586.4100	18.5864	18275.3100	18.2753	1.674	0.0000	0.0000
2026/01/20	2040	07/05/2026	12.03 Put	Bond Future	2.2800	0.0023	2.5300	0.0025	10.965	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.12 Put	Bond Future	44.1300	0.0441	48.4100	0.0484	9.699	0.0000	0.0000
2026/01/20	2040	07/05/2026	11.12 Call	Bond Future	13255.2600	13.2553	12948.1900	12.9482	2.317	0.0000	0.0000
2026/01/20	2040	06/08/2026		Bond Future	9.2688	98.2434	9.3112	97.9266	0.457	0.0000	0.0000
2026/01/20	2040	06/08/2026	12.19 Call	Bond Future	18838.2500	18.8383	18523.8800	18.5239	1.669	0.0000	0.0000

680
0
8,180
0
680
0
475
0
475
71,682
0
0
0
14,000
0
14,000
0
13,500
0
14,000
0
13,500
1,723
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
2026/01/20	2040	06/08/2026	12.19 Put	Bond Future	28.6900	0.0287	31.1400	0.0311	8.540	0.0000	0.0000
2026/01/20	2040	05/11/2026		Bond Future	9.3381	99.9320	9.3818	99.6099	0.469	0.0000	0.0000
2026/01/20	2040	05/11/2026	11.06 Call	Bond Future	12118.7500	12.1188	11827.2800	11.8273	2.405	0.0000	0.0000
2026/01/20	2040	05/11/2026	11.06 Put	Bond Future	512.3700	0.5124	542.9400	0.5429	5.966	0.0000	0.0000
2026/01/20	2040	05/11/2026	11.27 Call	Bond Future	13306.0400	13.3060	13009.1400	13.0091	2.231	0.0000	0.0000
2026/01/20	2040	05/11/2026	11.27 Put	Bond Future	422.1300	0.4221	447.2700	0.4473	5.956	0.0000	0.0000
2026/01/20	2040	05/11/2026	10.67 Call	Bond Future	9890.7800	9.8908	9612.6300	9.6126	2.812	0.0000	0.0000
2026/01/20	2040	05/11/2026	10.67 Put	Bond Future	732.2700	0.7323	776.1600	0.7762	5.994	0.0000	0.0000
2026/01/20	2040	05/11/2026	9.91 Put	Bond Future	1550.2500	1.5503	1640.9900	1.6410	5.853	0.0000	0.0000
2026/01/20	2040	05/11/2026	9.91 Call	Bond Future	5641.3900	5.6414	5410.0900	5.4101	4.100	0.0000	0.0000
2026/01/20	2040	04/02/2027		Bond Future	9.4181	97.1244	9.4634	96.7971	0.481	0.0000	0.0000
2026/01/20	2040	04/02/2027	9.93 Call	Bond Future	5669.1400	5.6691	5446.5500	5.4466	3.926	0.0000	0.0000
2026/01/20	2040	04/02/2027	9.93 Put	Bond Future	2061.1900	2.0612	2165.8400	2.1658	5.077	0.0000	0.0000
2026/01/20	2043	05/02/2026		Bond Future	121.3090	121.3090	121.0922	121.0922	0.179	0.0000	0.0000
2026/01/20	2043	05/02/2026	109.66 Call	Bond Future	11649.0400	11.6490	11432.2200	11.4322	1.861	0.0000	0.0000
2026/01/20	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2043	07/05/2026		Bond Future	123.4702	123.4702	123.2497	123.2497	0.179	0.0000	0.0000
2026/01/20	2043	07/05/2026	111.70 Call	Bond Future	11770.2467	11.7702	11549.7411	11.5497	1.873	0.0000	0.0000
2026/01/20	2043	07/05/2026	111.70 Put	Bond Future	0.0167	0.0000	0.0211	0.0000	26.284	0.0000	0.0000
2026/01/20	2043	06/08/2026		Bond Future	122.8671	122.8671	122.6434	122.6434	0.182	0.0000	0.0000
2026/01/20	2043	06/08/2026	110.88 Call	Bond Future	11989.3561	11.9894	11765.9711	11.7660	1.863	0.0000	0.0000
2026/01/20	2043	06/08/2026	110.88 Put	Bond Future	2.2161	0.0022	2.5711	0.0026	16.020	0.0000	0.0000
2026/01/20	2043	05/11/2026		Bond Future	125.0081	125.0081	124.7806	124.7806	0.182	0.0000	0.0000
2026/01/20	2043	05/11/2026	112.84 Call	Bond Future	12179.8761	12.1799	11953.9197	11.9539	1.855	0.0000	0.0000
2026/01/20	2043	05/11/2026	112.84 Put	Bond Future	11.8261	0.0118	13.2897	0.0133	12.375	0.0000	0.0000
2026/01/20	2043	04/02/2027		Bond Future	124.2820	124.2820	124.0520	124.0520	0.185	0.0000	0.0000
2026/01/20	2043	04/02/2027	117.63 Call	Bond Future	7015.7067	7.0157	6812.8700	6.8129	2.891	0.0000	0.0000
2026/01/20	2043	04/02/2027	117.63 Put	Bond Future	363.7367	0.3637	390.8400	0.3908	7.451	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.45 Call	Bond Future	15234.5200	15.2345	14865.9800	14.8660	2.419	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.25 Call	Bond Future	13955.5700	13.9556	13587.0300	13.5870	2.641	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.50 Call	Bond Future	15549.2400	15.5492	15180.7000	15.1807	2.370	0.0000	0.0000
2026/01/20	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	2044	05/02/2026	10.90 Call	Bond Future	11637.8000	11.6378	11269.2600	11.2693	3.167	0.0000	0.0000
2026/01/20	2044	05/02/2026	10.07 Put	Bond Future	4.1700	0.0042	5.2500	0.0053	25.899	0.0000	0.0000
2026/01/20	2044	05/02/2026	10.07 Call	Bond Future	5710.9300	5.7109	5343.4700	5.3435	6.434	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
2026/01/20	2044	05/02/2026		Bond Future	9.3481	95.0770	9.3927	94.7085	0.477	0.0000
2026/01/20	2044	05/02/2026	11.56 Call	Bond Future	15924.3100	15.9243	15555.7700	15.5558	2.314	0.0000
2026/01/20	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2044	05/02/2026	10.00 Put	Bond Future	7.2600	0.0073	9.2900	0.0093	27.961	0.0000
2026/01/20	2044	05/02/2026	10.00 Call	Bond Future	5184.0200	5.1840	4817.5100	4.8175	7.070	0.0000
2026/01/20	2044	07/05/2026	Put	Bond Future	4175.3600	4.1754	4440.0500	4.4401	6.339	0.0000
2026/01/20	2044	07/05/2026	Call	Bond Future	922.8100	0.9228	812.4600	0.8125	11.958	0.0000
2026/01/20	2044	07/05/2026	10.00 Call	Bond Future	5222.8000	5.2228	4915.5900	4.9156	5.882	0.0000
2026/01/20	2044	07/05/2026	10.00 Put	Bond Future	608.0800	0.6081	675.9100	0.6759	11.155	0.0000
2026/01/20	2044	07/05/2026		Bond Future	9.4137	96.7475	9.4597	96.3724	0.489	0.0000
2026/01/20	2044	07/05/2026	11.80 Call	Bond Future	16809.2900	16.8093	16435.9000	16.4359	2.221	0.0000
2026/01/20	2044	07/05/2026	11.80 Put	Bond Future	13.5900	0.0136	15.2400	0.0152	12.141	0.0000
2026/01/20	2044	06/08/2026		Bond Future	9.4814	94.0948	9.5289	93.7132	0.501	0.0000
2026/01/20	2044	06/08/2026	12.42 Call	Bond Future	19800.7100	19.8007	19422.4900	19.4225	1.910	0.0000
2026/01/20	2044	06/08/2026	12.42 Put	Bond Future	35.4700	0.0355	38.8800	0.0389	9.614	0.0000
2026/01/20	2044	05/11/2026		Bond Future	9.5489	95.7119	9.5978	95.3240	0.513	0.0000
2026/01/20	2044	05/11/2026	11.34 Call	Bond Future	13275.9900	13.2760	12923.8500	12.9239	2.652	0.0000
2026/01/20	2044	05/11/2026	11.34 Put	Bond Future	537.0600	0.5371	572.8400	0.5728	6.662	0.0000
2026/01/20	2044	04/02/2027		Bond Future	9.6259	92.9578	9.6765	92.5635	0.525	0.0000
2026/01/20	2044	04/02/2027	10.18 Call	Bond Future	6337.4800	6.3375	6065.2600	6.0653	4.295	0.0000
2026/01/20	2044	04/02/2027	10.18 Put	Bond Future	2148.6200	2.1486	2270.6900	2.2707	5.681	0.0000
2026/01/20	2046	05/02/2026		Bond Future	138.1386	138.1386	137.7272	137.7272	0.298	0.0000
2026/01/20	2046	05/02/2026	121.65 Call	Bond Future	16488.5500	16.4886	16077.1700	16.0772	2.495	0.0000
2026/01/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2046	07/05/2026		Bond Future	138.3135	138.3135	137.8947	137.8947	0.303	0.0000
2026/01/20	2046	07/05/2026	124.95 Call	Bond Future	13363.5000	13.3635	12944.6800	12.9447	3.134	0.0000
2026/01/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2046	06/08/2026		Bond Future	140.8238	140.8238	140.3975	140.3975	0.303	0.0000
2026/01/20	2046	06/08/2026	122.38 Call	Bond Future	18443.8400	18.4438	18017.5000	18.0175	2.312	0.0000
2026/01/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2046	05/11/2026		Bond Future	140.9581	140.9581	140.5258	140.5258	0.307	0.0000
2026/01/20	2046	05/11/2026	125.48 Call	Bond Future	15478.1000	15.4781	15045.7600	15.0458	2.793	0.0000
2026/01/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2046	04/02/2027		Bond Future	143.3895	143.3895	142.9500	142.9500	0.306	0.0000
2026/01/20	2046	04/02/2027	131.09 Call	Bond Future	12299.4500	12.2995	11860.0100	11.8600	3.573	0.0000
2026/01/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2050	05/02/2026		Bond Future	138.3670	138.3670	138.5959	138.5959	0.165	0.0000
2026/01/20	2050	05/02/2026	122.82 Call	Bond Future	15547.0300	15.5470	15775.9300	15.7759	1.472	0.0000

49,661

0

0

0

0

0

0

0

15,000

92,333

0

0

7,681

0

0

0

0

0

0

0

0

4,439

0

0

18,062

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
2026/01/20	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2050	07/05/2026		Bond Future	140.8323	140.8323	141.0654	141.0654	0.165	0.0000
2026/01/20	2050	07/05/2026	124.07 Call	Bond Future	16762.3300	16.7623	16995.3600	16.9954	1.390	0.0000
2026/01/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2050	06/08/2026		Bond Future	140.9468	140.9468	141.1844	141.1844	0.169	0.0000
2026/01/20	2050	06/08/2026	123.27 Call	Bond Future	17676.7900	17.6768	17914.3800	17.9144	1.344	0.0000
2026/01/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2050	05/11/2026		Bond Future	143.4032	143.4032	143.6455	143.6455	0.169	0.0000
2026/01/20	2050	05/11/2026	123.84 Call	Bond Future	19563.2200	19.5632	19805.4500	19.8055	1.238	0.0000
2026/01/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	2050	04/02/2027		Bond Future	143.4017	143.4017	143.6493	143.6493	0.173	0.0000
2026/01/20	2050	04/02/2027	132.39 Call	Bond Future	11011.7000	11.0117	11259.3100	11.2593	2.249	0.0000
2026/01/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/20	AL37	05/02/2026		Index Future	1261.8760	1261.8760	1260.6180	1260.6180	0.100	0.0000
2026/01/20	AL37	07/05/2026		Index Future	1284.0470	1284.0470	1282.7670	1282.7670	0.100	0.0000
2026/01/20	AL37	06/08/2026		Index Future	1306.7990	1306.7990	1305.4980	1305.4980	0.100	0.0000
2026/01/20	AL37	05/11/2026		Index Future	1329.5430	1329.5430	1328.2220	1328.2220	0.099	0.0000
2026/01/20	AL37	04/02/2027		Index Future	1352.2080	1352.2080	1350.8690	1350.8690	0.099	0.0000
2026/01/20	AL7T	05/02/2026		Index Future	1618.0450	1618.0450	1614.7700	1614.7700	0.202	0.0000
2026/01/20	AL7T	07/05/2026		Index Future	1646.4740	1646.4740	1643.1420	1643.1420	0.202	0.0000
2026/01/20	AL7T	06/08/2026		Index Future	1675.6480	1675.6480	1672.2580	1672.2580	0.202	0.0000
2026/01/20	AL7T	05/11/2026		Index Future	1704.8110	1704.8110	1701.3670	1701.3670	0.202	0.0000
2026/01/20	AL7T	04/02/2027		Index Future	1733.8730	1733.8730	1730.3750	1730.3750	0.202	0.0000
2026/01/20	ALBI	05/02/2026		Index Future	1365.1890	1365.1890	1362.1330	1362.1330	0.224	0.0000
2026/01/20	ALBI	07/05/2026		Index Future	1389.1750	1389.1750	1386.0660	1386.0660	0.224	0.0000
2026/01/20	ALBI	06/08/2026		Index Future	1413.7900	1413.7900	1410.6260	1410.6260	0.224	0.0000
2026/01/20	ALBI	05/11/2026		Index Future	1438.3960	1438.3960	1435.1810	1435.1810	0.224	0.0000
2026/01/20	ALBI	04/02/2027		Index Future	1462.9160	1462.9160	1459.6510	1459.6510	0.223	0.0000
2026/01/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/20	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	
2026/01/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/01/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/20	ES33	05/02/2026		Bond Future	8.9117	95.3851	8.9462	95.2074	0.386	0.0000	0.0000
2026/01/20	ES33	05/02/2026	11.49 Call	Bond Future	12189.6000	12.1896	12011.9200	12.0119	1.458	0.0000	0.0000
2026/01/20	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES33	07/05/2026		Bond Future	8.9877	93.2919	9.0237	93.1111	0.401	0.0000	0.0000
2026/01/20	ES33	07/05/2026	11.69 Call	Bond Future	12411.3400	12.4113	12230.5100	12.2305	1.457	0.0000	0.0000
2026/01/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES33	06/08/2026		Bond Future	9.0653	94.9850	9.1030	94.8010	0.416	0.0000	0.0000
2026/01/20	ES33	06/08/2026	12.02 Call	Bond Future	13116.3100	13.1163	12932.3400	12.9323	1.403	0.0000	0.0000
2026/01/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES33	05/11/2026		Bond Future	9.1574	92.8487	9.1969	92.6618	0.431	0.0000	0.0000
2026/01/20	ES33	05/11/2026	10.83 Call	Bond Future	7520.3200	7.5203	7333.3900	7.3334	2.486	0.0000	0.0000
2026/01/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES33	04/02/2027		Bond Future	9.2690	94.4483	9.3104	94.2585	0.447	0.0000	0.0000
2026/01/20	ES33	04/02/2027	9.70 Call	Bond Future	1951.7500	1.9518	1761.9000	1.7619	9.727	0.0000	0.0000
2026/01/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES42	05/02/2026		Bond Future	9.5649	93.8148	9.6094	93.4763	0.465	0.0000	0.0000
2026/01/20	ES42	05/02/2026	11.85 Call	Bond Future	15215.0500	15.2151	14876.5400	14.8765	2.225	0.0000	0.0000
2026/01/20	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES42	07/05/2026		Bond Future	9.6363	91.2220	9.6823	90.8775	0.477	0.0000	0.0000
2026/01/20	ES42	07/05/2026	12.20 Call	Bond Future	16580.6300	16.5806	16236.1300	16.2361	2.078	0.0000	0.0000
2026/01/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES42	06/08/2026		Bond Future	9.7073	92.8773	9.7548	92.5267	0.489	0.0000	0.0000
2026/01/20	ES42	06/08/2026	12.65 Call	Bond Future	18403.0100	18.4030	18052.4100	18.0524	1.905	0.0000	0.0000
2026/01/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES42	05/11/2026		Bond Future	9.7851	90.2322	9.8341	89.8757	0.501	0.0000	0.0000
2026/01/20	ES42	05/11/2026	11.66 Call	Bond Future	12267.3500	12.2674	11910.8500	11.9109	2.906	0.0000	0.0000
2026/01/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	ES42	04/02/2027		Bond Future	9.8722	91.7851	9.9229	91.4227	0.513	0.0000	0.0000
2026/01/20	ES42	04/02/2027	10.29 Call	Bond Future	2925.1900	2.9252	2562.8100	2.5628	12.388	0.0000	0.0000
2026/01/20	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
2026/01/20	GOVI	05/02/2026		GOVI	1340.0240	1340.0240	1337.0550	1337.0550	0.222	0.0000
2026/01/20	GOVI	05/02/2026	1,150. Call 00	GOVI	1900240.0000	190.0240	1870550.0000	187.0550	1.562	0.0000
2026/01/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	GOVI	07/05/2026		GOVI	1363.5680	1363.5680	1360.5480	1360.5480	0.221	0.0000
2026/01/20	GOVI	07/05/2026	1,177. Call 00	GOVI	1865680.0000	186.5680	1835480.0000	183.5480	1.619	0.0000
2026/01/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	GOVI	06/08/2026		GOVI	1387.7290	1387.7290	1384.6560	1384.6560	0.221	0.0000
2026/01/20	GOVI	06/08/2026	1,189. Call 00	GOVI	1987290.0000	198.7290	1956560.0000	195.6560	1.546	0.0000
2026/01/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	GOVI	05/11/2026		GOVI	1411.8820	1411.8820	1408.7590	1408.7590	0.221	0.0000
2026/01/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1348820.0000	134.8820	1317590.0000	131.7590	2.315	0.0000
2026/01/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	GOVI	04/02/2027		GOVI	1435.9510	1435.9510	1432.7780	1432.7780	0.221	0.0000
2026/01/20	GOVI	04/02/2027	1,369. Call 00	GOVI	669510.0000	66.9510	637780.0000	63.7780	4.739	0.0000
2026/01/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/01/20	I258	05/02/2026		Bond Future	125.4268	125.4268	125.4211	125.4211	0.004	0.0000
2026/01/20	I258	05/02/2026	111.65 Call	Bond Future	13776.7500	13.7768	13771.1100	13.7711	0.041	0.0000
2026/01/20	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	I258	07/05/2026		Bond Future	127.6615	127.6615	127.6556	127.6556	0.005	0.0000
2026/01/20	I258	07/05/2026	113.73 Call	Bond Future	13932.4185	13.9324	13926.5180	13.9265	0.042	0.0000
2026/01/20	I258	07/05/2026	113.73 Put	Bond Future	0.9585	0.0010	0.9080	0.0009	5.274	0.0000
2026/01/20	I258	06/08/2026		Bond Future	127.1344	127.1344	127.1293	127.1293	0.004	0.0000
2026/01/20	I258	06/08/2026	112.95 Call	Bond Future	14211.0730	14.2111	14205.5310	14.2055	0.039	0.0000
2026/01/20	I258	06/08/2026	112.95 Put	Bond Future	26.6530	0.0267	26.2110	0.0262	1.659	0.0000
2026/01/20	I258	05/11/2026		Bond Future	129.3496	129.3496	129.3449	129.3449	0.004	0.0000
2026/01/20	I258	05/11/2026	114.95 Call	Bond Future	14489.2523	14.4893	14483.6949	14.4837	0.038	0.0000
2026/01/20	I258	05/11/2026	114.95 Put	Bond Future	89.6123	0.0896	88.8449	0.0888	0.856	0.0000
2026/01/20	I258	04/02/2027		Bond Future	128.6985	128.6985	128.6950	128.6950	0.003	0.0000
2026/01/20	I258	04/02/2027	118.90 Call	Bond Future	10424.1370	10.4241	10418.5640	10.4186	0.053	0.0000
2026/01/20	I258	04/02/2027	118.90 Put	Bond Future	625.6770	0.6257	623.5340	0.6235	0.343	0.0000
2026/01/20	IGOV	05/02/2026		Index Future	427.8790	427.8790	427.8240	427.8240	0.013	0.0000
2026/01/20	IGOV	07/05/2026		Index Future	435.5020	435.5020	435.4470	435.4470	0.013	0.0000

106

0

0

536

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	
2026/01/20	IGOV	06/08/2026		Index Future	443.3230	443.3230	443.2670	443.2670	0.013	0.0000	0.0000
2026/01/20	IGOV	05/11/2026		Index Future	451.1410	451.1410	451.0850	451.0850	0.012	0.0000	0.0000
2026/01/20	IGOV	04/02/2027		Index Future	458.9320	458.9320	458.8770	458.8770	0.012	0.0000	0.0000
2026/01/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/20	R033	05/02/2026		Bond Future	8.0552	114.0343	8.0849	113.8650	0.369	0.0000	0.0000
2026/01/20	R033	05/02/2026	10.49 Call	Bond Future	12824.5500	12.8246	12655.1900	12.6552	1.321	0.0000	0.0000
2026/01/20	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R033	07/05/2026		Bond Future	8.1023	110.9962	8.1335	110.8240	0.385	0.0000	0.0000
2026/01/20	R033	07/05/2026	10.38 Call	Bond Future	11774.0000	11.7740	11604.4800	11.6045	1.440	0.0000	0.0000
2026/01/20	R033	07/05/2026	10.38 Put	Bond Future	66.0100	0.0660	68.7600	0.0688	4.166	0.0000	0.0000
2026/01/20	R033	06/08/2026		Bond Future	8.1491	112.9838	8.1820	112.8085	0.403	0.0000	0.0000
2026/01/20	R033	06/08/2026	10.25 Call	Bond Future	10922.5700	10.9226	10760.3600	10.7604	1.485	0.0000	0.0000
2026/01/20	R033	06/08/2026	10.25 Put	Bond Future	393.0700	0.3931	406.1300	0.4061	3.323	0.0000	0.0000
2026/01/20	R033	05/11/2026		Bond Future	8.2068	109.8869	8.2413	109.7089	0.420	0.0000	0.0000
2026/01/20	R033	05/11/2026	9.33 Call	Bond Future	6841.7200	6.8417	6701.9300	6.7019	2.043	0.0000	0.0000
2026/01/20	R033	05/11/2026	9.33 Put	Bond Future	1231.7300	1.2317	1269.9400	1.2699	3.102	0.0000	0.0000
2026/01/20	R033	04/02/2027		Bond Future	8.2798	111.7547	8.3161	111.5740	0.439	0.0000	0.0000
2026/01/20	R033	04/02/2027	8.65 Call	Bond Future	4422.2200	4.4222	4310.2800	4.3103	2.531	0.0000	0.0000
2026/01/20	R033	04/02/2027	8.65 Put	Bond Future	2598.4600	2.5985	2667.2300	2.6672	2.647	0.0000	0.0000
2026/01/20	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	11.00 Call	Bond Future	14883.9700	14.8840	14695.6900	14.6957	1.265	0.0000	0.0000
2026/01/20	R035	05/02/2026	11.17 Call	Bond Future	15758.9400	15.7589	15570.6600	15.5707	1.195	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
2026/01/20	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.67 Call	Bond Future	13151.7400	13.1517	12963.4600	12.9635	1.432	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.17 Call	Bond Future	10439.7400	10.4397	10251.4600	10.2515	1.803	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.44 Call	Bond Future	11917.5200	11.9175	11729.2400	11.7292	1.580	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.94 Call	Bond Future	14572.3500	14.5724	14384.0700	14.3841	1.292	0.0000	0.0000
2026/01/20	R035	05/02/2026	12.44 Call	Bond Future	21940.4600	21.9405	21752.1800	21.7522	0.858	0.0000	0.0000
2026/01/20	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026		Bond Future	8.4119	106.8814	8.4415	106.6931	0.352	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.79 Call	Bond Future	13786.8500	13.7869	13598.5700	13.5986	1.366	0.0000	0.0000
2026/01/20	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.45 Call	Bond Future	678.2500	0.6783	559.2100	0.5592	17.551	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.45 Put	Bond Future	436.1900	0.4362	505.4300	0.5054	15.874	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.25 Call	Bond Future	5160.6400	5.1606	4972.3800	4.9724	3.648	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.25 Put	Bond Future	0.9200	0.0009	0.9400	0.0009	2.174	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.85 Put	Bond Future	26.4500	0.0265	30.2700	0.0303	14.442	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.85 Call	Bond Future	2766.8000	2.7668	2582.3400	2.5823	6.667	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.64 Call	Bond Future	7445.3100	7.4453	7257.0200	7.2570	2.529	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.64 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.14 Call	Bond Future	4504.4600	4.5045	4316.3400	4.3163	4.176	0.0000	0.0000
2026/01/20	R035	05/02/2026	9.14 Put	Bond Future	2.3600	0.0024	2.5200	0.0025	6.780	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.64 Put	Bond Future	128.4000	0.1284	150.0100	0.1500	16.830	0.0000	0.0000
2026/01/20	R035	05/02/2026	8.64 Call	Bond Future	1567.1700	1.5672	1400.5000	1.4005	10.635	0.0000	0.0000
2026/01/20	R035	07/05/2026	8.29 Put	Bond Future	1917.4800	1.9175	2033.5600	2.0336	6.054	0.0000	0.0000
2026/01/20	R035	07/05/2026	8.29 Call	Bond Future	833.1600	0.8332	757.6600	0.7577	9.062	0.0000	0.0000
2026/01/20	R035	07/05/2026	8.79 Put	Bond Future	723.9100	0.7239	775.3900	0.7754	7.111	0.0000	0.0000
2026/01/20	R035	07/05/2026	8.79 Call	Bond Future	2731.7900	2.7318	2591.6900	2.5917	5.129	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.20 Call	Bond Future	4773.2700	4.7733	4605.0900	4.6051	3.523	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.20 Put	Bond Future	318.8400	0.3188	342.2400	0.3422	7.339	0.0000	0.0000
2026/01/20	R035	07/05/2026		Bond Future	8.4631	104.2591	8.4939	104.0675	0.364	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.86 Call	Bond Future	13604.0400	13.6040	13412.8500	13.4129	1.405	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.86 Put	Bond Future	5.2400	0.0052	5.6300	0.0056	7.443	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.66 Call	Bond Future	12568.9600	12.5690	12378.1300	12.3781	1.518	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.66 Put	Bond Future	10.6500	0.0107	11.4000	0.0114	7.042	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.16 Call	Bond Future	9933.2600	9.9333	9744.9300	9.7449	1.896	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.16 Put	Bond Future	47.5200	0.0475	50.7700	0.0508	6.839	0.0000	0.0000

250
0
250
0
250
0
2,000
0
2,000
0
2,000
23,396
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
92,772
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
2026/01/20	R035	07/05/2026	9.66 Put	Bond Future	125.1700	0.1252	134.2700	0.1343	7.270	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.66 Call	Bond Future	7232.7700	7.2328	7050.2900	7.0503	2.523	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.71 Call	Bond Future	12828.8900	12.8289	12637.9500	12.6380	1.488	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.71 Put	Bond Future	8.9500	0.0090	9.5900	0.0096	7.151	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.21 Call	Bond Future	10200.9900	10.2010	10012.3500	10.0124	1.849	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.21 Put	Bond Future	43.3200	0.0433	46.2600	0.0463	6.787	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.71 Put	Bond Future	113.2400	0.1132	121.4400	0.1214	7.241	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.71 Call	Bond Future	7503.5400	7.5035	7320.1600	7.3202	2.444	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.64 Call	Bond Future	12464.7800	12.4648	12274.0100	12.2740	1.530	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.64 Put	Bond Future	11.4000	0.0114	12.2100	0.0122	7.105	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.14 Call	Bond Future	9826.0100	9.8260	9637.8200	9.6378	1.915	0.0000	0.0000
2026/01/20	R035	07/05/2026	10.14 Put	Bond Future	49.3400	0.0493	52.7300	0.0527	6.871	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.64 Put	Bond Future	130.3200	0.1303	139.8100	0.1398	7.282	0.0000	0.0000
2026/01/20	R035	07/05/2026	9.64 Call	Bond Future	7124.5300	7.1245	6942.4400	6.9424	2.556	0.0000	0.0000
2026/01/20	R035	06/08/2026	10.22 Call	Bond Future	9910.8800	9.9109	9726.8800	9.7269	1.857	0.0000	0.0000
2026/01/20	R035	06/08/2026	10.22 Put	Bond Future	204.9000	0.2049	215.8200	0.2158	5.329	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.72 Call	Bond Future	7374.6600	7.3747	7200.5400	7.2005	2.361	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.72 Put	Bond Future	385.5700	0.3856	406.3700	0.4064	5.395	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.22 Put	Bond Future	751.0600	0.7511	790.8300	0.7908	5.295	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.22 Call	Bond Future	4917.9500	4.9180	4762.8000	4.7628	3.155	0.0000	0.0000
2026/01/20	R035	06/08/2026	10.13 Call	Bond Future	9453.3900	9.4534	9270.7100	9.2707	1.932	0.0000	0.0000
2026/01/20	R035	06/08/2026	10.13 Put	Bond Future	228.8800	0.2289	241.1200	0.2411	5.348	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.63 Call	Bond Future	6922.9300	6.9229	6751.4100	6.7514	2.478	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.63 Put	Bond Future	433.9300	0.4339	457.3300	0.4573	5.393	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.13 Put	Bond Future	844.9200	0.8449	889.4400	0.8894	5.269	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.13 Call	Bond Future	4492.2900	4.4923	4341.8900	4.3419	3.348	0.0000	0.0000
2026/01/20	R035	06/08/2026		Bond Future	8.5150	106.1261	8.5472	105.9312	0.377	0.0000	0.0000
2026/01/20	R035	06/08/2026	11.06 Call	Bond Future	14079.7300	14.0797	13886.9500	13.8870	1.369	0.0000	0.0000
2026/01/20	R035	06/08/2026	11.06 Put	Bond Future	34.3900	0.0344	36.5300	0.0365	6.223	0.0000	0.0000
2026/01/20	R035	06/08/2026	8.29 Put	Bond Future	2572.7700	2.5728	2689.4100	2.6894	4.534	0.0000	0.0000
2026/01/20	R035	06/08/2026	8.29 Call	Bond Future	1194.4000	1.1944	1116.1200	1.1161	6.554	0.0000	0.0000
2026/01/20	R035	06/08/2026	8.79 Put	Bond Future	1328.1800	1.3282	1395.7000	1.3957	5.084	0.0000	0.0000
2026/01/20	R035	06/08/2026	8.79 Call	Bond Future	2980.2700	2.9803	2852.8700	2.8529	4.275	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.39 Call	Bond Future	5736.0200	5.7360	5573.0700	5.5731	2.841	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.39 Put	Bond Future	597.4800	0.5975	629.4500	0.6295	5.351	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.71 Call	Bond Future	7324.3000	7.3243	7150.4600	7.1505	2.373	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.71 Put	Bond Future	390.6100	0.3906	411.6900	0.4117	5.397	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.21 Call	Bond Future	4870.2100	4.8702	4715.5600	4.7156	3.175	0.0000	0.0000
2026/01/20	R035	06/08/2026	9.21 Put	Bond Future	760.8600	0.7609	801.1300	0.8011	5.293	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	
2026/01/20	R035	06/08/2026	8.71 Put	Bond Future	1478.1000	1.4781	1552.2900	1.5523	5.019	0.0000	0.0000
2026/01/20	R035	06/08/2026	8.71 Call	Bond Future	2653.1000	2.6531	2532.3700	2.5324	4.551	0.0000	0.0000
2026/01/20	R035	05/11/2026	9.80 Call	Bond Future	7459.7900	7.4598	7288.6200	7.2886	2.295	0.0000	0.0000
2026/01/20	R035	05/11/2026	9.80 Put	Bond Future	548.5800	0.5486	575.4100	0.5754	4.891	0.0000	0.0000
2026/01/20	R035	05/11/2026	9.30 Call	Bond Future	5115.6200	5.1156	4963.4300	4.9634	2.975	0.0000	0.0000
2026/01/20	R035	05/11/2026	9.30 Put	Bond Future	958.1500	0.9582	1003.9600	1.0040	4.781	0.0000	0.0000
2026/01/20	R035	05/11/2026	8.80 Put	Bond Future	1681.3300	1.6813	1757.8200	1.7578	4.549	0.0000	0.0000
2026/01/20	R035	05/11/2026	8.80 Call	Bond Future	2980.4800	2.9805	2858.9700	2.8590	4.077	0.0000	0.0000
2026/01/20	R035	05/11/2026		Bond Future	8.5788	103.4525	8.6123	103.2545	0.390	0.0000	0.0000
2026/01/20	R035	05/11/2026	10.03 Call	Bond Future	8569.7500	8.5698	8392.6800	8.3927	2.066	0.0000	0.0000
2026/01/20	R035	05/11/2026	10.03 Put	Bond Future	425.7500	0.4258	446.6800	0.4467	4.916	0.0000	0.0000
2026/01/20	R035	04/02/2027		Bond Future	8.6564	105.2120	8.6913	105.0110	0.404	0.0000	0.0000
2026/01/20	R035	04/02/2027	9.02 Call	Bond Future	3820.1300	3.8201	3690.4600	3.6905	3.394	0.0000	0.0000
2026/01/20	R035	04/02/2027	9.02 Put	Bond Future	1752.9900	1.7530	1824.3900	1.8244	4.073	0.0000	0.0000
2026/01/20	R038	05/02/2026		Bond Future	8.8986	118.4381	8.9332	118.1601	0.388	0.0000	0.0000
2026/01/20	R038	05/02/2026	11.44 Call	Bond Future	18152.8300	18.1528	17874.8400	17.8748	1.531	0.0000	0.0000
2026/01/20	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R038	07/05/2026		Bond Future	8.9628	115.0363	8.9987	114.7534	0.400	0.0000	0.0000
2026/01/20	R038	07/05/2026	11.40 Call	Bond Future	17194.7600	17.1948	16912.5600	16.9126	1.641	0.0000	0.0000
2026/01/20	R038	07/05/2026	11.40 Put	Bond Future	7.7000	0.0077	8.3800	0.0084	8.831	0.0000	0.0000
2026/01/20	R038	06/08/2026		Bond Future	9.0276	117.0961	9.0648	116.8083	0.412	0.0000	0.0000
2026/01/20	R038	06/08/2026	11.77 Call	Bond Future	18780.8700	18.7809	18496.0600	18.4961	1.516	0.0000	0.0000
2026/01/20	R038	06/08/2026	11.77 Put	Bond Future	41.6700	0.0417	44.6400	0.0446	7.127	0.0000	0.0000
2026/01/20	R038	05/11/2026		Bond Future	9.1000	113.6289	9.1386	113.3364	0.424	0.0000	0.0000
2026/01/20	R038	05/11/2026	10.72 Call	Bond Future	11865.2900	11.8653	11598.6700	11.5987	2.247	0.0000	0.0000
2026/01/20	R038	05/11/2026	10.72 Put	Bond Future	442.3500	0.4424	468.2000	0.4682	5.844	0.0000	0.0000
2026/01/20	R038	04/02/2027		Bond Future	9.1838	115.5600	9.2239	115.2629	0.436	0.0000	0.0000
2026/01/20	R038	04/02/2027	9.60 Call	Bond Future	5262.3300	5.2623	5067.1100	5.0671	3.710	0.0000	0.0000
2026/01/20	R038	04/02/2027	9.60 Put	Bond Future	2227.6600	2.2277	2329.5400	2.3295	4.573	0.0000	0.0000
2026/01/20	R053	05/02/2026		Bond Future	9.1463	128.9292	9.1859	128.4531	0.433	0.0000	0.0000
2026/01/20	R053	05/02/2026	11.49 Call	Bond Future	23595.4600	23.5955	23119.3200	23.1193	2.018	0.0000	0.0000
2026/01/20	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R053	07/05/2026		Bond Future	9.1989	125.3347	9.2397	124.8503	0.444	0.0000	0.0000
2026/01/20	R053	07/05/2026	11.69 Call	Bond Future	24573.6500	24.5737	24090.7300	24.0907	1.965	0.0000	0.0000
2026/01/20	R053	07/05/2026	11.69 Put	Bond Future	14.1200	0.0141	15.6200	0.0156	10.623	0.0000	0.0000
2026/01/20	R053	06/08/2026		Bond Future	9.2515	127.5789	9.2935	127.0860	0.454	0.0000	0.0000
2026/01/20	R053	06/08/2026	12.28 Call	Bond Future	28513.0800	28.5131	28024.0100	28.0240	1.715	0.0000	0.0000
2026/01/20	R053	06/08/2026	12.28 Put	Bond Future	45.4400	0.0454	49.3000	0.0493	8.495	0.0000	0.0000

0
350
0
200
0
200
0
200
0
0
0
0
0
0
0
3,766
0
0
2,403
0
0
0
0
0
0
0
0
0
0
0
0
0
9,707
0
0
73,229
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	
2026/01/20	R053	05/11/2026		Bond Future	9.3087	123.9140	9.3519	123.4129	0.464	0.0000	0.0000
2026/01/20	R053	05/11/2026	11.21 Call	Bond Future	19831.2900	19.8313	19370.9900	19.3710	2.321	0.0000	0.0000
2026/01/20	R053	05/11/2026	11.21 Put	Bond Future	693.0300	0.6930	733.8000	0.7338	5.883	0.0000	0.0000
2026/01/20	R053	04/02/2027		Bond Future	9.3733	126.0201	9.4178	125.5108	0.475	0.0000	0.0000
2026/01/20	R053	04/02/2027	9.99 Call	Bond Future	9630.6800	9.6307	9268.6200	9.2686	3.759	0.0000	0.0000
2026/01/20	R053	04/02/2027	9.99 Put	Bond Future	2883.8500	2.8839	3031.0700	3.0311	5.105	0.0000	0.0000
2026/01/20	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/20	R186	05/02/2026	8.43 Call	Bond Future	34.0100	0.0340	32.9900	0.0330	2.999	0.0000	0.0000
2026/01/20	R186	05/02/2026	8.43 Put	Bond Future	34.0100	0.0340	32.9900	0.0330	2.999	0.0000	0.0000
2026/01/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/20	R186	07/05/2026	8.69 Call	Bond Future	85.7800	0.0858	85.3800	0.0854	0.466	0.0000	0.0000
2026/01/20	R186	07/05/2026	8.69 Put	Bond Future	85.7800	0.0858	85.3800	0.0854	0.466	0.0000	0.0000
2026/01/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/20	R186	06/08/2026	8.57 Call	Bond Future	79.4100	0.0794	79.2100	0.0792	0.252	0.0000	0.0000
2026/01/20	R186	06/08/2026	8.57 Put	Bond Future	79.4100	0.0794	79.2100	0.0792	0.252	0.0000	0.0000
2026/01/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/20	R186	05/11/2026	8.12 Call	Bond Future	47.4700	0.0475	47.3900	0.0474	0.169	0.0000	0.0000
2026/01/20	R186	05/11/2026	8.12 Put	Bond Future	47.4700	0.0475	47.3900	0.0474	0.169	0.0000	0.0000
2026/01/20	R202	05/02/2026		Bond Future	292.1668	292.1668	291.9568	291.9568	0.072	0.0000	0.0000
2026/01/20	R202	05/02/2026	277.82 Call	Bond Future	14346.8300	14.3468	14136.7600	14.1368	1.464	0.0000	0.0000
2026/01/20	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R202	07/05/2026		Bond Future	297.3722	297.3722	297.1586	297.1586	0.072	0.0000	0.0000
2026/01/20	R202	07/05/2026	277.55 Call	Bond Future	19822.2000	19.8222	19608.5500	19.6086	1.078	0.0000	0.0000
2026/01/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R202	06/08/2026		Bond Future	297.3717	297.3717	297.1543	297.1543	0.073	0.0000	0.0000
2026/01/20	R202	06/08/2026	278.86 Call	Bond Future	18511.7000	18.5117	18294.3400	18.2943	1.174	0.0000	0.0000
2026/01/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R202	05/11/2026		Bond Future	302.5548	302.5548	302.3345	302.3345	0.073	0.0000	0.0000
2026/01/20	R202	05/11/2026	280.46 Call	Bond Future	22094.8300	22.0948	21874.5400	21.8745	0.997	0.0000	0.0000
2026/01/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R202	04/02/2027		Bond Future	302.2989	302.2989	302.0774	302.0774	0.073	0.0000	0.0000
2026/01/20	R202	04/02/2027	294.73 Call	Bond Future	7568.8800	7.5689	7347.3600	7.3474	2.927	0.0000	0.0000
2026/01/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R209	05/02/2026		Bond Future	8.6063	86.5474	8.6410	86.3405	0.403	0.0000	0.0000
2026/01/20	R209	05/02/2026	10.93 Call	Bond Future	12535.5300	12.5355	12328.6600	12.3287	1.650	0.0000	0.0000
2026/01/20	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R209	07/05/2026		Bond Future	8.6594	84.9175	8.6953	84.7071	0.415	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
378
0
0
772
0
0
253
0
0
0
0
0
0
0
0
0
0
30,492
0
0
15,463

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	
2026/01/20	R209	07/05/2026	11.07 Call	Bond Future	12752.8200	12.7528	12542.8500	12.5429	1.646	0.0000	0.0000
2026/01/20	R209	07/05/2026	11.07 Put	Bond Future	5.1500	0.0052	5.6200	0.0056	9.126	0.0000	0.0000
2026/01/20	R209	06/08/2026		Bond Future	8.7128	86.4381	8.7500	86.2240	0.427	0.0000	0.0000
2026/01/20	R209	06/08/2026	11.39 Call	Bond Future	13799.8800	13.7999	13587.8000	13.5878	1.537	0.0000	0.0000
2026/01/20	R209	06/08/2026	11.39 Put	Bond Future	28.2400	0.0282	30.3200	0.0303	7.365	0.0000	0.0000
2026/01/20	R209	05/11/2026		Bond Future	8.7736	84.7749	8.8122	84.5573	0.440	0.0000	0.0000
2026/01/20	R209	05/11/2026	10.32 Call	Bond Future	8573.5500	8.5736	8377.6000	8.3776	2.286	0.0000	0.0000
2026/01/20	R209	05/11/2026	10.32 Put	Bond Future	385.7700	0.3858	407.4200	0.4074	5.612	0.0000	0.0000
2026/01/20	R209	04/02/2027		Bond Future	8.8453	86.2165	8.8854	85.9954	0.453	0.0000	0.0000
2026/01/20	R209	04/02/2027	9.28 Call	Bond Future	3934.0800	3.9341	3787.1400	3.7871	3.735	0.0000	0.0000
2026/01/20	R209	04/02/2027	9.28 Put	Bond Future	1572.6200	1.5726	1646.7500	1.6468	4.714	0.0000	0.0000
2026/01/20	R210	05/02/2026		Bond Future	257.9316	257.9316	258.0539	258.0539	0.047	0.0000	0.0000
2026/01/20	R210	05/02/2026	253.10 Call	Bond Future	4831.5900	4.8316	4953.9200	4.9539	2.532	0.0000	0.0000
2026/01/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R210	07/05/2026		Bond Future	259.0614	259.0614	259.1859	259.1859	0.048	0.0000	0.0000
2026/01/20	R210	07/05/2026	255.40 Call	Bond Future	3661.3800	3.6614	3785.9400	3.7859	3.402	0.0000	0.0000
2026/01/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R210	06/08/2026		Bond Future	263.7632	263.7632	263.8903	263.8903	0.048	0.0000	0.0000
2026/01/20	R210	06/08/2026	259.84 Call	Bond Future	3923.2000	3.9232	4050.2700	4.0503	3.239	0.0000	0.0000
2026/01/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R210	05/11/2026		Bond Future	264.8437	264.8437	264.9750	264.9750	0.050	0.0000	0.0000
2026/01/20	R210	05/11/2026	253.33 Call	Bond Future	11513.6500	11.5137	11644.9700	11.6450	1.141	0.0000	0.0000
2026/01/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R210	04/02/2027		Bond Future	269.4125	269.4125	269.5469	269.5469	0.050	0.0000	0.0000
2026/01/20	R210	04/02/2027	266.03 Call	Bond Future	3382.5000	3.3825	3516.9100	3.5169	3.974	0.0000	0.0000
2026/01/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R213	05/02/2026		Bond Future	7.6835	100.3292	7.7134	100.2082	0.389	0.0000	0.0000
2026/01/20	R213	05/02/2026	9.89 Call	Bond Future	8459.0200	8.4590	8337.9500	8.3380	1.431	0.0000	0.0000
2026/01/20	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R213	07/05/2026		Bond Future	7.7165	98.5425	7.7483	98.4194	0.411	0.0000	0.0000
2026/01/20	R213	07/05/2026	9.80 Call	Bond Future	7705.9200	7.7059	7583.4500	7.5835	1.589	0.0000	0.0000
2026/01/20	R213	07/05/2026	9.80 Put	Bond Future	8.1600	0.0082	8.7800	0.0088	7.598	0.0000	0.0000
2026/01/20	R213	06/08/2026		Bond Future	7.7484	100.3072	7.7822	100.1820	0.436	0.0000	0.0000
2026/01/20	R213	06/08/2026	9.69 Call	Bond Future	6955.1500	6.9552	6833.9900	6.8340	1.742	0.0000	0.0000
2026/01/20	R213	06/08/2026	9.69 Put	Bond Future	64.0900	0.0641	68.1800	0.0682	6.382	0.0000	0.0000
2026/01/20	R213	05/11/2026		Bond Future	7.7986	98.4841	7.8346	98.3570	0.461	0.0000	0.0000
2026/01/20	R213	05/11/2026	8.75 Call	Bond Future	3711.1000	3.7111	3606.8200	3.6068	2.810	0.0000	0.0000
2026/01/20	R213	05/11/2026	8.75 Put	Bond Future	416.3800	0.4164	439.2300	0.4392	5.488	0.0000	0.0000

0
0
3,673
0
0
0
0
0
0
0
0
0
424
0
0
918
0
0
0
0
0
0
0
0
0
0
0
0
17,163
0
0
65,167
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
2026/01/20	R213	04/02/2027		Bond Future	7.8691	100.1597	7.9077	100.0307	0.490	0.0000
2026/01/20	R213	04/02/2027	8.14 Call	Bond Future	1977.4100	1.9774	1898.5500	1.8986	3.988	0.0000
2026/01/20	R213	04/02/2027	8.14 Put	Bond Future	1074.5900	1.0746	1124.7400	1.1247	4.667	0.0000
2026/01/20	R214	05/02/2026		Bond Future	9.1630	81.4045	9.2076	81.1013	0.487	0.0000
2026/01/20	R214	05/02/2026	11.26 Call	Bond Future	12629.3400	12.6293	12326.1500	12.3262	2.401	0.0000
2026/01/20	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	R214	07/05/2026		Bond Future	9.2203	79.5389	9.2662	79.2303	0.498	0.0000
2026/01/20	R214	07/05/2026	11.53 Call	Bond Future	13606.9900	13.6070	13299.8700	13.2999	2.257	0.0000
2026/01/20	R214	07/05/2026	11.53 Put	Bond Future	11.5500	0.0116	12.9800	0.0130	12.381	0.0000
2026/01/20	R214	06/08/2026		Bond Future	9.2785	80.9632	9.3259	80.6493	0.511	0.0000
2026/01/20	R214	06/08/2026	11.97 Call	Bond Future	15379.8400	15.3798	15069.9100	15.0699	2.015	0.0000
2026/01/20	R214	06/08/2026	11.97 Put	Bond Future	42.4300	0.0424	46.4400	0.0464	9.451	0.0000
2026/01/20	R214	05/11/2026		Bond Future	9.3444	79.0608	9.3933	78.7416	0.522	0.0000
2026/01/20	R214	05/11/2026	10.97 Call	Bond Future	10198.0000	10.1980	9911.8700	9.9119	2.806	0.0000
2026/01/20	R214	05/11/2026	10.97 Put	Bond Future	488.3300	0.4883	521.3700	0.5214	6.766	0.0000
2026/01/20	R214	04/02/2027		Bond Future	9.4202	80.4055	9.4706	80.0812	0.535	0.0000
2026/01/20	R214	04/02/2027	9.90 Call	Bond Future	4893.1800	4.8932	4675.4600	4.6755	4.449	0.0000
2026/01/20	R214	04/02/2027	9.90 Put	Bond Future	1879.1300	1.8791	1985.7300	1.9857	5.673	0.0000
2026/01/20	R248	05/02/2026	9.50 Put	Bond Future	207.7700	0.2078	263.2700	0.2633	26.712	0.0000
2026/01/20	R248	05/02/2026	9.50 Call	Bond Future	1985.5100	1.9855	1688.8800	1.6889	14.940	0.0000
2026/01/20	R248	05/02/2026	10.00 Put	Bond Future	4.4000	0.0044	5.3200	0.0053	20.909	0.0000
2026/01/20	R248	05/02/2026	10.00 Call	Bond Future	5954.0700	5.9541	5602.8600	5.6029	5.899	0.0000
2026/01/20	R248	05/02/2026	10.48 Call	Bond Future	9675.6400	9.6756	9323.5200	9.3235	3.639	0.0000
2026/01/20	R248	05/02/2026	10.48 Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0.0000
2026/01/20	R248	05/02/2026		Bond Future	9.2978	98.8337	9.3374	98.4815	0.426	0.0000
2026/01/20	R248	05/02/2026	11.46 Call	Bond Future	16526.1400	16.5261	16174.0100	16.1740	2.131	0.0000
2026/01/20	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/20	R248	05/02/2026	9.65 Put	Bond Future	70.2800	0.0703	89.3800	0.0894	27.177	0.0000
2026/01/20	R248	05/02/2026	9.65 Call	Bond Future	3132.3300	3.1323	2799.3000	2.7993	10.632	0.0000
2026/01/20	R248	05/02/2026	8.90 Put	Bond Future	3667.3800	3.6674	4014.7700	4.0148	9.472	0.0000
2026/01/20	R248	05/02/2026	8.90 Call	Bond Future	8.0100	0.0080	3.2700	0.0033	59.176	0.0000
2026/01/20	R248	05/02/2026	9.40 Put	Bond Future	404.1700	0.4042	505.2700	0.5053	25.014	0.0000
2026/01/20	R248	05/02/2026	9.40 Call	Bond Future	1309.5400	1.3095	1058.5100	1.0585	19.169	0.0000
2026/01/20	R248	05/02/2026	9.90 Call	Bond Future	5149.7600	5.1498	4799.9600	4.8000	6.793	0.0000
2026/01/20	R248	05/02/2026	9.90 Put	Bond Future	9.9100	0.0099	12.2400	0.0122	23.512	0.0000
2026/01/20	R248	07/05/2026		Bond Future	9.3542	96.1333	9.3949	95.7752	0.435	0.0000
2026/01/20	R248	07/05/2026	11.72 Call	Bond Future	17668.8000	17.6688	17312.2400	17.3122	2.018	0.0000
2026/01/20	R248	07/05/2026	11.72 Put	Bond Future	15.7600	0.0158	17.3800	0.0174	10.279	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
2026/01/20	R248	06/08/2026		Bond Future	9.4114	97.8548	9.4533	97.4903	0.446	0.0000	0.0000
2026/01/20	R248	06/08/2026	12.37 Call	Bond Future	21044.8900	21.0449	20683.6600	20.6837	1.716	0.0000	0.0000
2026/01/20	R248	06/08/2026	12.37 Put	Bond Future	39.2900	0.0393	42.5500	0.0426	8.297	0.0000	0.0000
2026/01/20	R248	05/11/2026		Bond Future	9.4753	95.1023	9.5185	94.7317	0.456	0.0000	0.0000
2026/01/20	R248	05/11/2026	11.31 Call	Bond Future	14467.1300	14.4671	14129.9200	14.1299	2.331	0.0000	0.0000
2026/01/20	R248	05/11/2026	11.31 Put	Bond Future	589.6400	0.5896	622.9900	0.6230	5.656	0.0000	0.0000
2026/01/20	R248	04/02/2027		Bond Future	9.5482	96.7195	9.5927	96.3430	0.466	0.0000	0.0000
2026/01/20	R248	04/02/2027	10.11 Call	Bond Future	6802.3200	6.8023	6539.5700	6.5396	3.863	0.0000	0.0000
2026/01/20	R248	04/02/2027	10.11 Put	Bond Future	2223.0200	2.2230	2336.8200	2.3368	5.119	0.0000	0.0000
2026/01/20	R2R9	05/02/2026		Bond Future	9.0640	109.7412	9.0884	109.5480	0.270	0.0000	0.0000
2026/01/20	R2R9	05/02/2026	102.99 Call	Bond Future	96750.6600	96.7507	96557.4400	96.5574	0.200	0.0000	0.0000
2026/01/20	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R2R9	07/05/2026		Bond Future	9.1299	106.6917	9.1552	106.4951	0.277	0.0000	0.0000
2026/01/20	R2R9	07/05/2026	99.91 Call	Bond Future	95841.9800	95.8420	95645.3900	95.6454	0.205	0.0000	0.0000
2026/01/20	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R2R9	06/08/2026		Bond Future	9.1965	108.6021	9.2227	108.4021	0.285	0.0000	0.0000
2026/01/20	R2R9	06/08/2026	101.74 Call	Bond Future	95482.6200	95.4826	95282.5700	95.2826	0.210	0.0000	0.0000
2026/01/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R2R9	05/11/2026		Bond Future	9.2703	105.4928	9.2974	105.2896	0.293	0.0000	0.0000
2026/01/20	R2R9	05/11/2026	98.56 Call	Bond Future	94522.7600	94.5228	94319.5100	94.3195	0.215	0.0000	0.0000
2026/01/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R2R9	04/02/2027		Bond Future	9.3548	107.2858	9.3829	107.0795	0.300	0.0000	0.0000
2026/01/20	R2R9	04/02/2027	9.89 Call	Bond Future	5420.3800	5.4204	5273.2100	5.2732	2.715	0.0000	0.0000
2026/01/20	R2R9	04/02/2027	9.89 Put	Bond Future	1587.1600	1.5872	1646.2700	1.6463	3.724	0.0000	0.0000
2026/01/20	R4R2	05/02/2026		Bond Future	9.2540	110.9021	9.2986	110.5137	0.481	0.0000	0.0000
2026/01/20	R4R2	05/02/2026	103.43 Call	Bond Future	97626.8000	97.6268	97238.4100	97.2384	0.398	0.0000	0.0000
2026/01/20	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R4R2	07/05/2026		Bond Future	9.3200	107.7470	9.3660	107.3517	0.494	0.0000	0.0000
2026/01/20	R4R2	07/05/2026	100.23 Call	Bond Future	96657.8400	96.6578	96262.6300	96.2626	0.409	0.0000	0.0000
2026/01/20	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R4R2	06/08/2026		Bond Future	9.3866	109.6762	9.4341	109.2740	0.507	0.0000	0.0000
2026/01/20	R4R2	06/08/2026	102.06 Call	Bond Future	96258.9700	96.2590	95856.7700	95.8568	0.418	0.0000	0.0000
2026/01/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R4R2	05/11/2026		Bond Future	9.4594	106.4594	9.5086	106.0506	0.520	0.0000	0.0000
2026/01/20	R4R2	05/11/2026	98.76 Call	Bond Future	95236.8400	95.2368	94827.9900	94.8280	0.429	0.0000	0.0000
2026/01/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	R4R2	04/02/2027		Bond Future	9.5419	108.2688	9.5927	107.8532	0.533	0.0000	0.0000
2026/01/20	R4R2	04/02/2027	10.13 Call	Bond Future	6301.7500	6.3018	6003.0200	6.0030	4.740	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
0
0
0
0
0
0
0
0

1,937

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
2026/01/20	R4R2	04/02/2027	10.13 Put	Bond Future	1641.3800	1.6414	1758.1700	1.7582	7.115	0.0000	0.0000
2026/01/20	RR87	05/02/2026		Bond Future	6.9211	105.2768	6.9427	105.2611	0.312	0.0000	0.0000
2026/01/20	RR87	05/02/2026	6.91 Call	Bond Future	27.8626	0.0279	20.3440	0.0203	26.984	0.0000	0.0000
2026/01/20	RR87	05/02/2026	6.91 Put	Bond Future	35.9126	0.0359	44.1040	0.0441	22.809	0.0000	0.0000
2026/01/20	RR87	07/05/2026		Bond Future	6.8332	103.0116	6.8638	102.9942	0.448	0.0000	0.0000
2026/01/20	RR87	07/05/2026	6.81 Call	Bond Future	69.6344	0.0696	61.3942	0.0614	11.834	0.0000	0.0000
2026/01/20	RR87	07/05/2026	6.81 Put	Bond Future	82.7444	0.0827	91.8542	0.0919	11.010	0.0000	0.0000
2026/01/20	RR87	06/08/2026		Bond Future	6.5843	101.1106	6.6363	101.0922	0.789	0.0000	0.0000
2026/01/20	RR87	06/08/2026	6.53 Call	Bond Future	65.2337	0.0652	56.9537	0.0570	12.693	0.0000	0.0000
2026/01/20	RR87	06/08/2026	6.53 Put	Bond Future	84.4937	0.0845	94.6237	0.0946	11.989	0.0000	0.0000
2026/01/20	RR87	05/11/2026		Bond Future	5.6381	102.8486	5.7991	102.8302	2.856	0.0000	0.0000
2026/01/20	RR87	05/11/2026	5.27 Call	Bond Future	9.8318	0.0098	5.8857	0.0059	40.136	0.0000	0.0000
2026/01/20	RR87	05/11/2026	5.27 Put	Bond Future	52.1018	0.0521	66.6357	0.0666	27.895	0.0000	0.0000
2026/01/20	RR88	05/02/2026		Bond Future	6.9268	108.5182	6.9475	108.4834	0.299	0.0000	0.0000
2026/01/20	RR88	05/02/2026	6.89 Call	Bond Future	67.5614	0.0676	52.0486	0.0520	22.961	0.0000	0.0000
2026/01/20	RR88	05/02/2026	6.89 Put	Bond Future	129.4514	0.1295	148.7486	0.1487	14.907	0.0000	0.0000
2026/01/20	RR88	07/05/2026		Bond Future	6.8992	106.2835	6.9234	106.2466	0.351	0.0000	0.0000
2026/01/20	RR88	07/05/2026	6.84 Call	Bond Future	186.1006	0.1861	169.3579	0.1694	8.997	0.0000	0.0000
2026/01/20	RR88	07/05/2026	6.84 Put	Bond Future	276.4406	0.2764	296.5979	0.2966	7.292	0.0000	0.0000
2026/01/20	RR88	06/08/2026		Bond Future	6.8455	105.2797	6.8744	105.2447	0.423	0.0000	0.0000
2026/01/20	RR88	06/08/2026	6.79 Call	Bond Future	274.7584	0.2748	257.9631	0.2580	6.113	0.0000	0.0000
2026/01/20	RR88	06/08/2026	6.79 Put	Bond Future	341.8084	0.3418	360.0331	0.3600	5.332	0.0000	0.0000
2026/01/20	RR88	05/11/2026		Bond Future	6.7965	106.5059	6.8321	106.4685	0.523	0.0000	0.0000
2026/01/20	RR88	05/11/2026	6.71 Call	Bond Future	274.8000	0.2748	257.5450	0.2575	6.279	0.0000	0.0000
2026/01/20	RR88	05/11/2026	6.71 Put	Bond Future	365.8900	0.3659	386.0450	0.3860	5.508	0.0000	0.0000
2026/01/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

