



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 21/01/2026 TO 21/01/2026

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
2026/01/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/21	2029	05/02/2026		Bond Future	144.5739	144.5739	144.5535	0.014	0.0000	0.0000
2026/01/21	2029	05/02/2026	140.11 Call	Bond Future	4463.8800	4.4639	4443.4700	0.457	0.0000	0.0000
2026/01/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2029	07/05/2026		Bond Future	145.6948	145.6948	145.6746	0.014	0.0000	0.0000
2026/01/21	2029	07/05/2026	141.82 Call	Bond Future	3874.7600	3.8748	3854.5500	0.522	0.0000	0.0000
2026/01/21	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	
2026/01/21	2029	06/08/2026			Bond Future	148.3392	148.3392	148.3191	148.3191	0.014	0.0000	0.0000
2026/01/21	2029	06/08/2026	144.10 Call		Bond Future	4239.2300	4.2392	4219.0500	4.2191	0.476	0.0000	0.0000
2026/01/21	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2029	05/11/2026			Bond Future	149.4495	149.4495	149.4309	149.4309	0.012	0.0000	0.0000
2026/01/21	2029	05/11/2026	147.56 Call		Bond Future	1889.4800	1.8895	1870.8500	1.8709	0.986	0.0000	0.0000
2026/01/21	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2029	04/02/2027			Bond Future	152.0286	152.0286	152.0110	152.0110	0.012	0.0000	0.0000
2026/01/21	2029	04/02/2027	149.72 Call		Bond Future	2308.6100	2.3086	2290.9700	2.2910	0.764	0.0000	0.0000
2026/01/21	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2030	05/02/2026			Bond Future	7.4405	102.1113	7.3284	102.4961	1.506	0.0000	0.0000
2026/01/21	2030	05/02/2026	9.49 Call		Bond Future	6732.4400	6.7324	7117.2300	7.1172	5.715	0.0000	0.0000
2026/01/21	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2030	07/05/2026			Bond Future	7.4710	103.9053	7.3501	104.2970	1.618	0.0000	0.0000
2026/01/21	2030	07/05/2026	9.39 Call		Bond Future	5984.7300	5.9847	6373.6800	6.3737	6.499	0.0000	0.0000
2026/01/21	2030	07/05/2026	9.39 Put		Bond Future	6.9100	0.0069	4.1600	0.0042	39.797	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.21 Put		Bond Future	1070.2000	1.0702	801.2200	0.8012	25.134	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.21 Call		Bond Future	222.3300	0.2223	345.0500	0.3451	55.197	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.71 Put		Bond Future	338.1600	0.3382	227.9000	0.2279	32.606	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.71 Call		Bond Future	1107.2700	1.1073	1388.7100	1.3887	25.417	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.92 Call		Bond Future	1643.9500	1.6440	1965.1900	1.9652	19.541	0.0000	0.0000
2026/01/21	2030	07/05/2026	7.92 Put		Bond Future	205.0400	0.2050	134.5800	0.1346	34.364	0.0000	0.0000
2026/01/21	2030	06/08/2026	7.21 Put		Bond Future	1274.9900	1.2750	1018.3800	1.0184	20.126	0.0000	0.0000
2026/01/21	2030	06/08/2026	7.21 Call		Bond Future	389.2300	0.3892	531.5900	0.5316	36.575	0.0000	0.0000
2026/01/21	2030	06/08/2026	7.71 Put		Bond Future	607.4700	0.6075	465.6000	0.4656	23.354	0.0000	0.0000
2026/01/21	2030	06/08/2026	7.71 Call		Bond Future	1240.1900	1.2402	1497.2900	1.4973	20.731	0.0000	0.0000
2026/01/21	2030	06/08/2026	8.06 Call		Bond Future	2042.1200	2.0421	2351.7100	2.3517	15.160	0.0000	0.0000
2026/01/21	2030	06/08/2026	8.06 Put		Bond Future	362.9400	0.3629	273.5600	0.2736	24.627	0.0000	0.0000
2026/01/21	2030	06/08/2026			Bond Future	7.5005	101.7569	7.3693	102.1558	1.750	0.0000	0.0000
2026/01/21	2030	06/08/2026	9.22 Call		Bond Future	5120.8100	5.1208	5501.4900	5.5015	7.434	0.0000	0.0000
2026/01/21	2030	06/08/2026	9.22 Put		Bond Future	67.6600	0.0677	49.3700	0.0494	27.032	0.0000	0.0000
2026/01/21	2030	05/11/2026			Bond Future	7.5356	103.5063	7.3928	103.9129	1.895	0.0000	0.0000
2026/01/21	2030	05/11/2026	8.39 Call		Bond Future	2759.6600	2.7597	3086.9500	3.0870	11.860	0.0000	0.0000
2026/01/21	2030	05/11/2026	8.39 Put		Bond Future	368.7500	0.3688	289.4800	0.2895	21.497	0.0000	0.0000
2026/01/21	2030	04/02/2027			Bond Future	7.5931	101.2611	7.4363	101.6756	2.065	0.0000	0.0000
2026/01/21	2030	04/02/2027	7.82 Call		Bond Future	1468.4200	1.4684	1722.0400	1.7220	17.272	0.0000	0.0000
2026/01/21	2030	04/02/2027	7.82 Put		Bond Future	872.2900	0.8723	711.4700	0.7115	18.437	0.0000	0.0000
2026/01/21	2031	05/02/2026			Bond Future	112.4123	112.4123	112.4467	112.4467	0.031	0.0000	0.0000
2026/01/21	2031	05/02/2026	111.76 Call		Bond Future	671.0200	0.6710	700.5900	0.7006	4.407	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
0
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	
2026/01/21	2031	05/02/2026	111.76 Put	Bond Future	18.6800	0.0187	13.8800	0.0139	25.696	0.0000	0.0000
2026/01/21	2031	07/05/2026		Bond Future	114.4152	114.4152	114.4504	114.4504	0.031	0.0000	0.0000
2026/01/21	2031	07/05/2026	113.84 Call	Bond Future	802.3600	0.8024	825.0700	0.8251	2.830	0.0000	0.0000
2026/01/21	2031	07/05/2026	113.84 Put	Bond Future	227.1700	0.2272	214.7200	0.2147	5.480	0.0000	0.0000
2026/01/21	2031	06/08/2026		Bond Future	114.0781	114.0781	114.1159	114.1159	0.033	0.0000	0.0000
2026/01/21	2031	06/08/2026	113.81 Call	Bond Future	762.6500	0.7627	782.9000	0.7829	2.655	0.0000	0.0000
2026/01/21	2031	06/08/2026	113.81 Put	Bond Future	494.5300	0.4945	476.9600	0.4770	3.553	0.0000	0.0000
2026/01/21	2031	05/11/2026		Bond Future	116.0663	116.0663	116.1056	116.1056	0.034	0.0000	0.0000
2026/01/21	2031	05/11/2026	111.49 Call	Bond Future	4578.8800	4.5789	4617.9900	4.6180	0.854	0.0000	0.0000
2026/01/21	2031	05/11/2026	111.49 Put	Bond Future	2.5900	0.0026	2.3800	0.0024	8.108	0.0000	0.0000
2026/01/21	2031	04/02/2027		Bond Future	115.6227	115.6227	115.6645	115.6645	0.036	0.0000	0.0000
2026/01/21	2031	04/02/2027	116.18 Call	Bond Future	549.4700	0.5495	565.0700	0.5651	2.839	0.0000	0.0000
2026/01/21	2031	04/02/2027	116.18 Put	Bond Future	1106.7400	1.1067	1080.5300	1.0805	2.368	0.0000	0.0000
2026/01/21	2032	05/02/2026		Bond Future	7.9443	104.4607	7.8267	105.0302	1.480	0.0000	0.0000
2026/01/21	2032	05/02/2026	10.16 Call	Bond Future	10030.2200	10.0302	10599.7300	10.5997	5.678	0.0000	0.0000
2026/01/21	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2032	07/05/2026		Bond Future	7.9894	102.1375	7.8654	102.7172	1.552	0.0000	0.0000
2026/01/21	2032	07/05/2026	10.14 Call	Bond Future	9442.0500	9.4421	10018.5300	10.0185	6.105	0.0000	0.0000
2026/01/21	2032	07/05/2026	10.14 Put	Bond Future	8.0300	0.0080	4.8800	0.0049	39.228	0.0000	0.0000
2026/01/21	2032	06/08/2026		Bond Future	8.0344	103.9665	7.9033	104.5569	1.631	0.0000	0.0000
2026/01/21	2032	06/08/2026	10.12 Call	Bond Future	8912.5000	8.9125	9485.7200	9.4857	6.432	0.0000	0.0000
2026/01/21	2032	06/08/2026	10.12 Put	Bond Future	63.4100	0.0634	46.2800	0.0463	27.015	0.0000	0.0000
2026/01/21	2032	05/11/2026		Bond Future	8.0914	101.5969	7.9526	102.1981	1.715	0.0000	0.0000
2026/01/21	2032	05/11/2026	9.16 Call	Bond Future	4943.8000	4.9438	5449.9300	5.4499	10.238	0.0000	0.0000
2026/01/21	2032	05/11/2026	9.16 Put	Bond Future	457.4900	0.4575	362.3600	0.3624	20.794	0.0000	0.0000
2026/01/21	2032	04/02/2027		Bond Future	8.1654	103.3246	8.0180	103.9370	1.805	0.0000	0.0000
2026/01/21	2032	04/02/2027	8.48 Call	Bond Future	2577.0900	2.5771	2968.2100	2.9682	15.177	0.0000	0.0000
2026/01/21	2032	04/02/2027	8.48 Put	Bond Future	1285.1300	1.2851	1063.8100	1.0638	17.222	0.0000	0.0000
2026/01/21	2033	05/02/2026		Bond Future	141.7522	141.7522	141.4600	141.4600	0.206	0.0000	0.0000
2026/01/21	2033	05/02/2026	132.88 Call	Bond Future	8872.2100	8.8722	8579.9800	8.5800	3.294	0.0000	0.0000
2026/01/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2033	07/05/2026		Bond Future	142.7208	142.7208	142.4236	142.4236	0.208	0.0000	0.0000
2026/01/21	2033	07/05/2026	135.16 Call	Bond Future	7560.7800	7.5608	7263.5900	7.2636	3.931	0.0000	0.0000
2026/01/21	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2033	06/08/2026		Bond Future	145.3113	145.3113	145.0091	145.0091	0.208	0.0000	0.0000
2026/01/21	2033	06/08/2026	134.25 Call	Bond Future	11061.2800	11.0613	10759.1000	10.7591	2.732	0.0000	0.0000
2026/01/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2033	05/11/2026		Bond Future	146.2659	146.2659	145.9606	145.9606	0.209	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
9,432
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
2026/01/21	2033	05/11/2026	137.26 Call	Bond Future	9005.9400	9.0059	8700.5900	8.7006	3.391	0.0000	0.0000
2026/01/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2033	04/02/2027		Bond Future	148.7903	148.7903	148.4810	148.4810	0.208	0.0000	0.0000
2026/01/21	2033	04/02/2027	142.71 Call	Bond Future	6080.3000	6.0803	5771.0100	5.7710	5.087	0.0000	0.0000
2026/01/21	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	12.73 Call	Bond Future	22486.4000	22.4864	23225.7600	23.2258	3.288	0.0000	0.0000
2026/01/21	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.40 Call	Bond Future	15737.8300	15.7378	16477.1900	16.4772	4.698	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.86 Call	Bond Future	18164.1700	18.1642	18903.5300	18.9035	4.070	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.36 Call	Bond Future	15522.0100	15.5220	16261.3700	16.2614	4.763	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.65 Call	Bond Future	11557.1200	11.5571	12296.4800	12.2965	6.397	0.0000	0.0000
2026/01/21	2037	05/02/2026	12.27 Call	Bond Future	20243.2700	20.2433	20982.6300	20.9826	3.652	0.0000	0.0000
2026/01/21	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.90 Call	Bond Future	12982.6800	12.9827	13722.0400	13.7220	5.695	0.0000	0.0000
2026/01/21	2037	05/02/2026		Bond Future	8.8119	98.0645	8.7044	98.8039	1.220	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.20 Call	Bond Future	14650.8300	14.6508	15390.1900	15.3902	5.047	0.0000	0.0000
2026/01/21	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2037	05/02/2026	9.65 Call	Bond Future	5515.5000	5.5155	6254.3000	6.2543	13.395	0.0000	0.0000
2026/01/21	2037	05/02/2026	9.65 Put	Bond Future	0.6600	0.0007	0.1000	0.0001	84.848	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.10 Call	Bond Future	8303.0900	8.3031	9042.4400	9.0424	8.905	0.0000	0.0000
2026/01/21	2037	05/02/2026	10.10 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/21	2037	07/05/2026	9.00 Put	Bond Future	1145.4900	1.1455	861.1300	0.8611	24.824	0.0000	0.0000
2026/01/21	2037	07/05/2026	9.00 Call	Bond Future	1978.1200	1.9781	2446.2600	2.4463	23.666	0.0000	0.0000
2026/01/21	2037	07/05/2026	9.49 Put	Bond Future	431.6900	0.4317	310.8100	0.3108	28.002	0.0000	0.0000
2026/01/21	2037	07/05/2026	9.49 Call	Bond Future	4443.1900	4.4432	5074.8100	5.0748	14.215	0.0000	0.0000
2026/01/21	2037	07/05/2026	10.06 Call	Bond Future	7673.8300	7.6738	8384.0700	8.3841	9.255	0.0000	0.0000
2026/01/21	2037	07/05/2026	10.06 Put	Bond Future	139.3300	0.1393	97.0700	0.0971	30.331	0.0000	0.0000
2026/01/21	2037	07/05/2026		Bond Future	8.8752	99.7874	8.7637	100.5399	1.257	0.0000	0.0000
2026/01/21	2037	07/05/2026	11.32 Call	Bond Future	14711.5500	14.7116	15461.8100	15.4618	5.100	0.0000	0.0000
2026/01/21	2037	07/05/2026	11.32 Put	Bond Future	6.0000	0.0060	3.7600	0.0038	37.333	0.0000	0.0000
2026/01/21	2037	07/05/2026	12.40 Call	Bond Future	20239.8700	20.2399	20992.3300	20.9923	3.718	0.0000	0.0000
2026/01/21	2037	07/05/2026	12.40 Put	Bond Future	0.0800	0.0001	0.0400	0.0000	50.000	0.0000	0.0000
2026/01/21	2037	07/05/2026	10.95 Put	Bond Future	20.6500	0.0207	13.6700	0.0137	33.801	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
68,236
0
0
0
11,500
0
11,500
0
1,500
0
1,500
0
1,500
135,924
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	
2026/01/21	2037	07/05/2026	10.95 Call	Bond Future	12704.1600	12.7042	13449.6800	13.4497	5.868	0.0000	0.0000
2026/01/21	2037	06/08/2026	11.30 Call	Bond Future	14056.0300	14.0560	14804.6800	14.8047	5.326	0.0000	0.0000
2026/01/21	2037	06/08/2026	11.30 Put	Bond Future	73.8600	0.0739	56.2500	0.0563	23.842	0.0000	0.0000
2026/01/21	2037	06/08/2026	10.70 Call	Bond Future	10933.0800	10.9331	11650.7700	11.6508	6.564	0.0000	0.0000
2026/01/21	2037	06/08/2026	10.70 Put	Bond Future	233.6100	0.2336	185.0400	0.1850	20.791	0.0000	0.0000
2026/01/21	2037	06/08/2026	10.02 Put	Bond Future	528.1300	0.5281	422.7200	0.4227	19.959	0.0000	0.0000
2026/01/21	2037	06/08/2026	10.02 Call	Bond Future	7290.0100	7.2900	7950.8600	7.9509	9.065	0.0000	0.0000
2026/01/21	2037	06/08/2026		Bond Future	8.9408	97.3146	8.8249	98.0809	1.297	0.0000	0.0000
2026/01/21	2037	06/08/2026	11.71 Call	Bond Future	16157.4800	16.1575	16915.9600	16.9160	4.694	0.0000	0.0000
2026/01/21	2037	06/08/2026	11.71 Put	Bond Future	29.8000	0.0298	22.0200	0.0220	26.107	0.0000	0.0000
2026/01/21	2037	05/11/2026		Bond Future	9.0075	98.9875	8.8872	99.7677	1.336	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.62 Call	Bond Future	10203.1000	10.2031	10897.3900	10.8974	6.805	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.62 Put	Bond Future	513.2100	0.5132	427.3400	0.4273	16.732	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.83 Call	Bond Future	11259.7900	11.2598	11970.4900	11.9705	6.312	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.83 Put	Bond Future	405.6000	0.4056	336.1400	0.3361	17.125	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.23 Call	Bond Future	8212.5000	8.2125	8870.8200	8.8708	8.016	0.0000	0.0000
2026/01/21	2037	05/11/2026	10.23 Put	Bond Future	742.2000	0.7422	620.3600	0.6204	16.416	0.0000	0.0000
2026/01/21	2037	05/11/2026	9.46 Put	Bond Future	1603.0000	1.6030	1357.2200	1.3572	15.333	0.0000	0.0000
2026/01/21	2037	05/11/2026	9.46 Call	Bond Future	4462.1000	4.4621	4996.4800	4.9965	11.976	0.0000	0.0000
2026/01/21	2037	04/02/2027		Bond Future	9.0861	96.4147	8.9609	97.2091	1.379	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.51 Call	Bond Future	4487.3300	4.4873	5016.2700	5.0163	11.787	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.51 Put	Bond Future	1862.7800	1.8628	1597.3800	1.5974	14.248	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.81 Call	Bond Future	5845.5900	5.8456	6431.9300	6.4319	10.030	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.81 Put	Bond Future	1420.7500	1.4208	1212.7500	1.2128	14.640	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.31 Call	Bond Future	3638.3600	3.6384	4121.0800	4.1211	13.268	0.0000	0.0000
2026/01/21	2037	04/02/2027	9.31 Put	Bond Future	2240.2100	2.2402	1928.5900	1.9286	13.910	0.0000	0.0000
2026/01/21	2037	04/02/2027	8.44 Put	Bond Future	5125.7600	5.1258	4553.0900	4.5531	11.172	0.0000	0.0000
2026/01/21	2037	04/02/2027	8.44 Call	Bond Future	934.0300	0.9340	1155.7000	1.1557	23.733	0.0000	0.0000
2026/01/21	2038	05/02/2026		Bond Future	154.8529	154.8529	154.5181	154.5181	0.216	0.0000	0.0000
2026/01/21	2038	05/02/2026	143.20 Call	Bond Future	11652.8500	11.6529	11318.1000	11.3181	2.873	0.0000	0.0000
2026/01/21	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2038	07/05/2026		Bond Future	157.6118	157.6118	157.2715	157.2715	0.216	0.0000	0.0000
2026/01/21	2038	07/05/2026	144.53 Call	Bond Future	13081.8300	13.0818	12741.4500	12.7415	2.602	0.0000	0.0000
2026/01/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2038	06/08/2026		Bond Future	158.2812	158.2812	157.9365	157.9365	0.218	0.0000	0.0000
2026/01/21	2038	06/08/2026	144.72 Call	Bond Future	13561.1800	13.5612	13216.4800	13.2165	2.542	0.0000	0.0000
2026/01/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2038	05/11/2026		Bond Future	161.0404	161.0404	160.6909	160.6909	0.217	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
0
0
4,490
0
4,490
0
4,490
1,637
0
0
2,575
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	
2026/01/21	2038	05/11/2026	146.31 Call	Bond Future	14730.4100	14.7304	14380.8700	14.3809	2.373	0.0000	0.0000
2026/01/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2038	04/02/2027		Bond Future	161.5989	161.5989	161.2454	161.2454	0.219	0.0000	0.0000
2026/01/21	2038	04/02/2027	153.83 Call	Bond Future	7768.9000	7.7689	7415.4000	7.4154	4.550	0.0000	0.0000
2026/01/21	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.35 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.35 Call	Bond Future	8513.5000	8.5135	9427.2000	9.4272	10.732	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.75 Call	Bond Future	11164.7700	11.1648	12078.5200	12.0785	8.184	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.15 Call	Bond Future	13703.4600	13.7035	14617.2100	14.6172	6.668	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	13.23 Call	Bond Future	25290.5900	25.2906	26204.3400	26.2043	3.613	0.0000	0.0000
2026/01/21	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.82 Call	Bond Future	17718.3800	17.7184	18632.1300	18.6321	5.157	0.0000	0.0000
2026/01/21	2040	05/02/2026		Bond Future	9.1728	98.8973	9.0552	99.8110	1.283	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.49 Call	Bond Future	15776.9000	15.7769	16690.6500	16.6907	5.792	0.0000	0.0000
2026/01/21	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.05 Put	Bond Future	1218.0900	1.2181	632.5300	0.6325	48.072	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.05 Call	Bond Future	264.0000	0.2640	592.1900	0.5922	124.314	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.20 Put	Bond Future	566.2900	0.5663	235.1100	0.2351	58.482	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.20 Call	Bond Future	775.4800	0.7755	1358.0500	1.3581	75.124	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.40 Call	Bond Future	1889.4400	1.8894	2693.1100	2.6931	42.535	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.40 Put	Bond Future	159.1300	0.1591	49.0500	0.0491	69.176	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.24 Call	Bond Future	7763.9600	7.7640	8677.5700	8.6776	11.767	0.0000	0.0000
2026/01/21	2040	05/02/2026	10.24 Put	Bond Future	0.1600	0.0002	0.0200	0.0000	87.500	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.80 Put	Bond Future	7.2600	0.0073	1.3300	0.0013	81.680	0.0000	0.0000
2026/01/21	2040	05/02/2026	9.80 Call	Bond Future	4680.4100	4.6804	5588.2300	5.5882	19.396	0.0000	0.0000
2026/01/21	2040	07/05/2026		Bond Future	9.2408	100.6348	9.1191	101.5648	1.317	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.67 Call	Bond Future	16217.5100	16.2175	17144.0700	17.1441	5.713	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.67 Put	Bond Future	8.8000	0.0088	5.4100	0.0054	38.523	0.0000	0.0000
2026/01/21	2040	07/05/2026	12.22 Call	Bond Future	19332.3800	19.3324	20261.7800	20.2618	4.807	0.0000	0.0000
2026/01/21	2040	07/05/2026	12.22 Put	Bond Future	1.2600	0.0013	0.7100	0.0007	43.651	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.72 Call	Bond Future	16507.5400	16.5075	17434.5800	17.4346	5.616	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.72 Put	Bond Future	7.4500	0.0075	4.5400	0.0045	39.060	0.0000	0.0000
2026/01/21	2040	07/05/2026	10.70 Put	Bond Future	113.7900	0.1138	77.6600	0.0777	31.751	0.0000	0.0000
2026/01/21	2040	07/05/2026	10.70 Call	Bond Future	10353.0800	10.3531	11246.9000	11.2469	8.633	0.0000	0.0000
2026/01/21	2040	07/05/2026	12.53 Call	Bond Future	21013.8200	21.0138	21943.5900	21.9436	4.425	0.0000	0.0000

0
0
0
0
0
0
0
680
0
8,180
0
680
0
475
0
475
71,682
0
0
0
13,500
0
14,000
0
13,500
0
14,000
0
14,000
1,723
0
0
0
1,460
0
1,460
0
1,460
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
2026/01/21	2040	07/05/2026	12.53 Put	Bond Future	0.3800	0.0004	0.2000	0.0002	47.368	0.0000	0.0000
2026/01/21	2040	07/05/2026	12.03 Call	Bond Future	18275.3100	18.2753	19204.2000	19.2042	5.083	0.0000	0.0000
2026/01/21	2040	07/05/2026	12.03 Put	Bond Future	2.5300	0.0025	1.4700	0.0015	41.897	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.12 Put	Bond Future	48.4100	0.0484	32.2100	0.0322	33.464	0.0000	0.0000
2026/01/21	2040	07/05/2026	11.12 Call	Bond Future	12948.1900	12.9482	13861.9400	13.8619	7.057	0.0000	0.0000
2026/01/21	2040	06/08/2026		Bond Future	9.3112	97.9266	9.1851	98.8735	1.354	0.0000	0.0000
2026/01/21	2040	06/08/2026	12.19 Call	Bond Future	18523.8800	18.5239	19462.1100	19.4621	5.065	0.0000	0.0000
2026/01/21	2040	06/08/2026	12.19 Put	Bond Future	31.1400	0.0311	22.4700	0.0225	27.842	0.0000	0.0000
2026/01/21	2040	05/11/2026		Bond Future	9.3818	99.6099	9.2514	100.5738	1.390	0.0000	0.0000
2026/01/21	2040	05/11/2026	11.06 Call	Bond Future	11827.2800	11.8273	12692.8600	12.6929	7.319	0.0000	0.0000
2026/01/21	2040	05/11/2026	11.06 Put	Bond Future	542.9400	0.5429	444.6400	0.4446	18.105	0.0000	0.0000
2026/01/21	2040	05/11/2026	11.27 Call	Bond Future	13009.1400	13.0091	13891.3900	13.8914	6.782	0.0000	0.0000
2026/01/21	2040	05/11/2026	11.27 Put	Bond Future	447.2700	0.4473	365.6400	0.3656	18.251	0.0000	0.0000
2026/01/21	2040	05/11/2026	10.67 Call	Bond Future	9612.6300	9.6126	10437.8800	10.4379	8.585	0.0000	0.0000
2026/01/21	2040	05/11/2026	10.67 Put	Bond Future	776.1600	0.7762	637.5300	0.6375	17.861	0.0000	0.0000
2026/01/21	2040	05/11/2026	9.91 Put	Bond Future	1640.9900	1.6410	1363.2200	1.3632	16.927	0.0000	0.0000
2026/01/21	2040	05/11/2026	9.91 Call	Bond Future	5410.0900	5.4101	6096.2000	6.0962	12.682	0.0000	0.0000
2026/01/21	2040	04/02/2027		Bond Future	9.4634	96.7971	9.3282	97.7784	1.429	0.0000	0.0000
2026/01/21	2040	04/02/2027	9.93 Call	Bond Future	5446.5500	5.4466	6109.3700	6.1094	12.170	0.0000	0.0000
2026/01/21	2040	04/02/2027	9.93 Put	Bond Future	2165.8400	2.1658	1847.4200	1.8474	14.702	0.0000	0.0000
2026/01/21	2040	04/02/2027	10.17 Call	Bond Future	6669.4300	6.6694	7386.4600	7.3865	10.751	0.0000	0.0000
2026/01/21	2040	04/02/2027	10.17 Put	Bond Future	1762.4000	1.7624	1498.1900	1.4982	14.991	0.0000	0.0000
2026/01/21	2040	04/02/2027	9.67 Call	Bond Future	4197.4400	4.1974	4789.3900	4.7894	14.103	0.0000	0.0000
2026/01/21	2040	04/02/2027	9.67 Put	Bond Future	2725.1800	2.7252	2335.8900	2.3359	14.285	0.0000	0.0000
2026/01/21	2040	04/02/2027	8.78 Put	Bond Future	6148.9500	6.1490	5435.6000	5.4356	11.601	0.0000	0.0000
2026/01/21	2040	04/02/2027	8.78 Call	Bond Future	1042.8700	1.0429	1310.7600	1.3108	25.688	0.0000	0.0000
2026/01/21	2043	05/02/2026		Bond Future	121.0922	121.0922	120.5848	120.5848	0.419	0.0000	0.0000
2026/01/21	2043	05/02/2026	109.66 Call	Bond Future	11432.2200	11.4322	10924.8100	10.9248	4.438	0.0000	0.0000
2026/01/21	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2043	07/05/2026		Bond Future	123.2497	123.2497	122.7335	122.7335	0.419	0.0000	0.0000
2026/01/21	2043	07/05/2026	111.70 Call	Bond Future	11549.7411	11.5497	11033.5108	11.0335	4.470	0.0000	0.0000
2026/01/21	2043	07/05/2026	111.70 Put	Bond Future	0.0211	0.0000	0.0408	0.0000	93.046	0.0000	0.0000
2026/01/21	2043	06/08/2026		Bond Future	122.6434	122.6434	122.1200	122.1200	0.427	0.0000	0.0000
2026/01/21	2043	06/08/2026	110.88 Call	Bond Future	11765.9711	11.7660	11243.7767	11.2438	4.438	0.0000	0.0000
2026/01/21	2043	06/08/2026	110.88 Put	Bond Future	2.5711	0.0026	3.7567	0.0038	46.113	0.0000	0.0000
2026/01/21	2043	05/11/2026		Bond Future	124.7806	124.7806	124.2493	124.2493	0.426	0.0000	0.0000
2026/01/21	2043	05/11/2026	112.84 Call	Bond Future	11953.9197	11.9539	11426.9748	11.4270	4.408	0.0000	0.0000
2026/01/21	2043	05/11/2026	112.84 Put	Bond Future	13.2897	0.0133	17.7248	0.0177	33.373	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
2026/01/21	2043	04/02/2027		Bond Future	124.0520	124.0520	123.5133	123.5133	0.434	0.0000
2026/01/21	2043	04/02/2027	117.63 Call	Bond Future	6812.8700	6.8129	6346.9820	6.3470	6.838	0.0000
2026/01/21	2043	04/02/2027	117.63 Put	Bond Future	390.8400	0.3908	463.6920	0.4637	18.640	0.0000
2026/01/21	2044	05/02/2026	11.45 Call	Bond Future	14865.9800	14.8660	15884.7400	15.8847	6.853	0.0000
2026/01/21	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2044	05/02/2026	11.25 Call	Bond Future	13587.0300	13.5870	14605.7900	14.6058	7.498	0.0000
2026/01/21	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2044	05/02/2026	11.50 Call	Bond Future	15180.7000	15.1807	16199.4600	16.1995	6.711	0.0000
2026/01/21	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2044	05/02/2026	10.90 Call	Bond Future	11269.2600	11.2693	12288.0200	12.2880	9.040	0.0000
2026/01/21	2044	05/02/2026	10.07 Put	Bond Future	5.2500	0.0053	0.8500	0.0009	83.810	0.0000
2026/01/21	2044	05/02/2026	10.07 Call	Bond Future	5343.4700	5.3435	6357.8300	6.3578	18.983	0.0000
2026/01/21	2044	05/02/2026		Bond Future	9.3927	94.7085	9.2701	95.7272	1.306	0.0000
2026/01/21	2044	05/02/2026	11.56 Call	Bond Future	15555.7700	15.5558	16574.5300	16.5745	6.549	0.0000
2026/01/21	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2044	05/02/2026	10.00 Put	Bond Future	9.2900	0.0093	1.6400	0.0016	82.347	0.0000
2026/01/21	2044	05/02/2026	10.00 Call	Bond Future	4817.5100	4.8175	5828.6200	5.8286	20.988	0.0000
2026/01/21	2044	07/05/2026	Put	Bond Future	4440.0500	4.4401	3697.9500	3.6980	16.714	0.0000
2026/01/21	2044	07/05/2026	Call	Bond Future	812.4600	0.8125	1107.1400	1.1071	36.270	0.0000
2026/01/21	2044	07/05/2026	10.00 Call	Bond Future	4915.5900	4.9156	5755.3700	5.7554	17.084	0.0000
2026/01/21	2044	07/05/2026	10.00 Put	Bond Future	675.9100	0.6759	478.9100	0.4789	29.146	0.0000
2026/01/21	2044	07/05/2026		Bond Future	9.4597	96.3724	9.3332	97.4092	1.337	0.0000
2026/01/21	2044	07/05/2026	11.80 Call	Bond Future	16435.9000	16.4359	17466.8900	17.4669	6.273	0.0000
2026/01/21	2044	07/05/2026	11.80 Put	Bond Future	15.2400	0.0152	9.4500	0.0095	37.992	0.0000
2026/01/21	2044	06/08/2026		Bond Future	9.5289	93.7132	9.3982	94.7687	1.371	0.0000
2026/01/21	2044	06/08/2026	12.42 Call	Bond Future	19422.4900	19.4225	20467.1500	20.4672	5.379	0.0000
2026/01/21	2044	06/08/2026	12.42 Put	Bond Future	38.8800	0.0389	27.9900	0.0280	28.009	0.0000
2026/01/21	2044	05/11/2026		Bond Future	9.5978	95.3240	9.4630	96.3985	1.405	0.0000
2026/01/21	2044	05/11/2026	11.34 Call	Bond Future	12923.8500	12.9239	13892.6800	13.8927	7.496	0.0000
2026/01/21	2044	05/11/2026	11.34 Put	Bond Future	572.8400	0.5728	467.2300	0.4672	18.436	0.0000
2026/01/21	2044	04/02/2027		Bond Future	9.6765	92.5635	9.5371	93.6571	1.440	0.0000
2026/01/21	2044	04/02/2027	10.18 Call	Bond Future	6065.2600	6.0653	6816.4400	6.8164	12.385	0.0000
2026/01/21	2044	04/02/2027	10.18 Put	Bond Future	2270.6900	2.2707	1928.1900	1.9282	15.084	0.0000
2026/01/21	2046	05/02/2026		Bond Future	137.7272	137.7272	137.3059	137.3059	0.306	0.0000
2026/01/21	2046	05/02/2026	121.65 Call	Bond Future	16077.1700	16.0772	15655.8600	15.6559	2.621	0.0000
2026/01/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	2046	07/05/2026		Bond Future	137.8947	137.8947	137.4669	137.4669	0.310	0.0000

0
0
0
0
9,000
0
4,500
0
4,500
0
9,000
0
9,000
49,661
0
0
0
0
0
0
0
0
15,000
92,333
0
0
7,681
0
0
0
0
0
0
0
0
0
0
4,439
0
0
18,062

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	
2026/01/21	2046	07/05/2026	124.95 Call	Bond Future	12944.6800	12.9447	12516.8800	12.5169	3.305	0.0000	0.0000
2026/01/21	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2046	06/08/2026		Bond Future	140.3975	140.3975	139.9622	139.9622	0.310	0.0000	0.0000
2026/01/21	2046	06/08/2026	122.38 Call	Bond Future	18017.5000	18.0175	17582.1800	17.5822	2.416	0.0000	0.0000
2026/01/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2046	05/11/2026		Bond Future	140.5258	140.5258	140.0851	140.0851	0.314	0.0000	0.0000
2026/01/21	2046	05/11/2026	125.48 Call	Bond Future	15045.7600	15.0458	14605.1000	14.6051	2.929	0.0000	0.0000
2026/01/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2046	04/02/2027		Bond Future	142.9500	142.9500	142.5030	142.5030	0.313	0.0000	0.0000
2026/01/21	2046	04/02/2027	131.09 Call	Bond Future	11860.0100	11.8600	11413.0100	11.4130	3.769	0.0000	0.0000
2026/01/21	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2050	05/02/2026		Bond Future	138.5959	138.5959	137.8767	137.8767	0.519	0.0000	0.0000
2026/01/21	2050	05/02/2026	122.82 Call	Bond Future	15775.9300	15.7759	15056.6800	15.0567	4.559	0.0000	0.0000
2026/01/21	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2050	07/05/2026		Bond Future	141.0654	141.0654	140.3334	140.3334	0.519	0.0000	0.0000
2026/01/21	2050	07/05/2026	124.07 Call	Bond Future	16995.3600	16.9954	16263.3900	16.2634	4.307	0.0000	0.0000
2026/01/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2050	06/08/2026		Bond Future	141.1844	141.1844	140.4411	140.4411	0.526	0.0000	0.0000
2026/01/21	2050	06/08/2026	123.27 Call	Bond Future	17914.3800	17.9144	17171.0900	17.1711	4.149	0.0000	0.0000
2026/01/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2050	05/11/2026		Bond Future	143.6455	143.6455	142.8902	142.8902	0.526	0.0000	0.0000
2026/01/21	2050	05/11/2026	123.84 Call	Bond Future	19805.4500	19.8055	19050.1500	19.0502	3.814	0.0000	0.0000
2026/01/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	2050	04/02/2027		Bond Future	143.6493	143.6493	142.8830	142.8830	0.533	0.0000	0.0000
2026/01/21	2050	04/02/2027	132.39 Call	Bond Future	11259.3100	11.2593	10493.0200	10.4930	6.806	0.0000	0.0000
2026/01/21	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	AL37	05/02/2026		Index Future	1260.6180	1260.6180	1266.3830	1266.3830	0.457	0.0000	0.0000
2026/01/21	AL37	07/05/2026		Index Future	1282.7670	1282.7670	1288.6350	1288.6350	0.457	0.0000	0.0000
2026/01/21	AL37	06/08/2026		Index Future	1305.4980	1305.4980	1311.4700	1311.4700	0.457	0.0000	0.0000
2026/01/21	AL37	05/11/2026		Index Future	1328.2220	1328.2220	1334.3020	1334.3020	0.458	0.0000	0.0000
2026/01/21	AL37	04/02/2027		Index Future	1350.8690	1350.8690	1357.0550	1357.0550	0.458	0.0000	0.0000
2026/01/21	AL7T	05/02/2026		Index Future	1614.7700	1614.7700	1626.1180	1626.1180	0.703	0.0000	0.0000
2026/01/21	AL7T	07/05/2026		Index Future	1643.1420	1643.1420	1654.6900	1654.6900	0.703	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	
2026/01/21	AL7T	06/08/2026		Index Future	1672.2580	1672.2580	1684.0120	1684.0120	0.703	0.0000	0.0000
2026/01/21	AL7T	05/11/2026		Index Future	1701.3670	1701.3670	1713.3300	1713.3300	0.703	0.0000	0.0000
2026/01/21	AL7T	04/02/2027		Index Future	1730.3750	1730.3750	1742.5470	1742.5470	0.703	0.0000	0.0000
2026/01/21	ALBI	05/02/2026		Index Future	1362.1330	1362.1330	1371.9740	1371.9740	0.722	0.0000	0.0000
2026/01/21	ALBI	07/05/2026		Index Future	1386.0660	1386.0660	1396.0810	1396.0810	0.723	0.0000	0.0000
2026/01/21	ALBI	06/08/2026		Index Future	1410.6260	1410.6260	1420.8200	1420.8200	0.723	0.0000	0.0000
2026/01/21	ALBI	05/11/2026		Index Future	1435.1810	1435.1810	1445.5550	1445.5550	0.723	0.0000	0.0000
2026/01/21	ALBI	04/02/2027		Index Future	1459.6510	1459.6510	1470.2060	1470.2060	0.723	0.0000	0.0000
2026/01/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/01/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2026/01/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/21	ES33	05/02/2026		Bond Future	8.9462	95.2074	8.8326	95.7950	1.269	0.0000	0.0000
2026/01/21	ES33	05/02/2026	11.49 Call	Bond Future	12011.9200	12.0119	12599.5100	12.5995	4.892	0.0000	0.0000
2026/01/21	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES33	07/05/2026		Bond Future	9.0237	93.1111	8.9049	93.7093	1.317	0.0000	0.0000
2026/01/21	ES33	07/05/2026	11.69 Call	Bond Future	12230.5100	12.2305	12828.7600	12.8288	4.891	0.0000	0.0000
2026/01/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES33	06/08/2026		Bond Future	9.1030	94.8010	8.9785	95.4103	1.368	0.0000	0.0000
2026/01/21	ES33	06/08/2026	12.02 Call	Bond Future	12932.3400	12.9323	13541.6900	13.5417	4.712	0.0000	0.0000
2026/01/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES33	05/11/2026		Bond Future	9.1969	92.6618	9.0662	93.2825	1.421	0.0000	0.0000
2026/01/21	ES33	05/11/2026	10.83 Call	Bond Future	7333.3900	7.3334	7954.1200	7.9541	8.464	0.0000	0.0000
2026/01/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES33	04/02/2027		Bond Future	9.3104	94.2585	9.1729	94.8908	1.477	0.0000	0.0000
2026/01/21	ES33	04/02/2027	9.70 Call	Bond Future	1761.9000	1.7619	2394.2300	2.3942	35.889	0.0000	0.0000
2026/01/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES42	05/02/2026		Bond Future	9.6094	93.4763	9.4813	94.4555	1.333	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	
2026/01/21	ES42	05/02/2026	11.85 Call	Bond Future	14876.5400	14.8765	15855.8100	15.8558	6.583	0.0000	0.0000
2026/01/21	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES42	07/05/2026		Bond Future	9.6823	90.8775	9.5499	91.8744	1.367	0.0000	0.0000
2026/01/21	ES42	07/05/2026	12.20 Call	Bond Future	16236.1300	16.2361	17232.9800	17.2330	6.140	0.0000	0.0000
2026/01/21	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES42	06/08/2026		Bond Future	9.7548	92.5267	9.6181	93.5419	1.401	0.0000	0.0000
2026/01/21	ES42	06/08/2026	12.65 Call	Bond Future	18052.4100	18.0524	19067.5900	19.0676	5.624	0.0000	0.0000
2026/01/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES42	05/11/2026		Bond Future	9.8341	89.8757	9.6928	90.9094	1.438	0.0000	0.0000
2026/01/21	ES42	05/11/2026	11.66 Call	Bond Future	11910.8500	11.9109	12944.5400	12.9445	8.679	0.0000	0.0000
2026/01/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	ES42	04/02/2027		Bond Future	9.9229	91.4227	9.7766	92.4751	1.474	0.0000	0.0000
2026/01/21	ES42	04/02/2027	10.29 Call	Bond Future	2562.8100	2.5628	3615.1600	3.6152	41.062	0.0000	0.0000
2026/01/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GOVI	05/02/2026		GOVI	1337.0550	1337.0550	1346.6550	1346.6550	0.718	0.0000	0.0000
2026/01/21	GOVI	05/02/2026	1,150. Call 00	GOVI	1870550.0000	187.0550	1966550.0000	196.6550	5.132	0.0000	0.0000
2026/01/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GOVI	07/05/2026		GOVI	1360.5480	1360.5480	1370.3170	1370.3170	0.718	0.0000	0.0000
2026/01/21	GOVI	07/05/2026	1,177. Call 00	GOVI	1835480.0000	183.5480	1933170.0000	193.3170	5.322	0.0000	0.0000
2026/01/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GOVI	06/08/2026		GOVI	1384.6560	1384.6560	1394.5990	1394.5990	0.718	0.0000	0.0000
2026/01/21	GOVI	06/08/2026	1,189. Call 00	GOVI	1956560.0000	195.6560	2055990.0000	205.5990	5.082	0.0000	0.0000
2026/01/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GOVI	05/11/2026		GOVI	1408.7590	1408.7590	1418.8780	1418.8780	0.718	0.0000	0.0000
2026/01/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1317590.0000	131.7590	1418780.0000	141.8780	7.680	0.0000	0.0000
2026/01/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GOVI	04/02/2027		GOVI	1432.7780	1432.7780	1443.0740	1443.0740	0.719	0.0000	0.0000
2026/01/21	GOVI	04/02/2027	1,369. Call 00	GOVI	637780.0000	63.7780	740740.0000	74.0740	16.143	0.0000	0.0000
2026/01/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/21	I258	05/02/2026		Bond Future	125.4211	125.4211	125.4040	125.4040	0.014	0.0000	0.0000
2026/01/21	I258	05/02/2026	111.65 Call	Bond Future	13771.1100	13.7711	13753.9600	13.7540	0.125	0.0000	0.0000
2026/01/21	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
24	0
	0
618	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0
	0

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/21	I258	07/05/2026		Bond Future	127.6556	127.6556	127.6385	127.6385	0.013	0.0000	0.0000
2026/01/21	I258	07/05/2026	113.73 Call	Bond Future	13926.5180	13.9265	13909.3270	13.9093	0.123	0.0000	0.0000
2026/01/21	I258	07/05/2026	113.73 Put	Bond Future	0.9080	0.0009	0.8670	0.0009	4.508	0.0000	0.0000
2026/01/21	I258	06/08/2026		Bond Future	127.1293	127.1293	127.1140	127.1140	0.012	0.0000	0.0000
2026/01/21	I258	06/08/2026	112.95 Call	Bond Future	14205.5310	14.2055	14189.9160	14.1899	0.110	0.0000	0.0000
2026/01/21	I258	06/08/2026	112.95 Put	Bond Future	26.2110	0.0262	25.8860	0.0259	1.240	0.0000	0.0000
2026/01/21	I258	05/11/2026		Bond Future	129.3449	129.3449	129.3303	129.3303	0.011	0.0000	0.0000
2026/01/21	I258	05/11/2026	114.95 Call	Bond Future	14483.6949	14.4837	14468.6607	14.4687	0.104	0.0000	0.0000
2026/01/21	I258	05/11/2026	114.95 Put	Bond Future	88.8449	0.0888	88.3507	0.0884	0.556	0.0000	0.0000
2026/01/21	I258	04/02/2027		Bond Future	128.6950	128.6950	128.6822	128.6822	0.010	0.0000	0.0000
2026/01/21	I258	04/02/2027	118.90 Call	Bond Future	10418.5640	10.4186	10404.8144	10.4048	0.132	0.0000	0.0000
2026/01/21	I258	04/02/2027	118.90 Put	Bond Future	623.5340	0.6235	622.6044	0.6226	0.149	0.0000	0.0000
2026/01/21	IGOV	05/02/2026		Index Future	427.8240	427.8240	426.8370	426.8370	0.231	0.0000	0.0000
2026/01/21	IGOV	07/05/2026		Index Future	435.4470	435.4470	434.4430	434.4430	0.231	0.0000	0.0000
2026/01/21	IGOV	06/08/2026		Index Future	443.2670	443.2670	442.2450	442.2450	0.231	0.0000	0.0000
2026/01/21	IGOV	05/11/2026		Index Future	451.0850	451.0850	450.0470	450.0470	0.230	0.0000	0.0000
2026/01/21	IGOV	04/02/2027		Index Future	458.8770	458.8770	457.8220	457.8220	0.230	0.0000	0.0000
2026/01/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/21	R033	05/02/2026		Bond Future	8.0849	113.8650	7.9623	114.5653	1.517	0.0000	0.0000
2026/01/21	R033	05/02/2026	10.49 Call	Bond Future	12655.1900	12.6552	13355.4900	13.3555	5.534	0.0000	0.0000
2026/01/21	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R033	07/05/2026		Bond Future	8.1335	110.8240	8.0047	111.5367	1.584	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
2026/01/21	R033	07/05/2026	10.38 Call	Bond Future	11604.4800	11.6045	12298.5400	5.981	0.0000	0.0000
2026/01/21	R033	07/05/2026	10.38 Put	Bond Future	68.7600	0.0688	50.0500	27.211	0.0000	0.0000
2026/01/21	R033	06/08/2026		Bond Future	8.1820	112.8085	8.0464	113.5343	1.656	0.0000
2026/01/21	R033	06/08/2026	10.25 Call	Bond Future	10760.3600	10.7604	11417.4200	6.106	0.0000	0.0000
2026/01/21	R033	06/08/2026	10.25 Put	Bond Future	406.1300	0.4061	337.4000	0.3374	16.923	0.0000
2026/01/21	R033	05/11/2026		Bond Future	8.2413	109.7089	8.0985	110.4480	1.733	0.0000
2026/01/21	R033	05/11/2026	9.33 Call	Bond Future	6701.9300	6.7019	7266.6800	7.2667	8.427	0.0000
2026/01/21	R033	05/11/2026	9.33 Put	Bond Future	1269.9400	1.2699	1095.5600	1.0956	13.731	0.0000
2026/01/21	R033	04/02/2027		Bond Future	8.3161	111.5740	8.1653	112.3268	1.814	0.0000
2026/01/21	R033	04/02/2027	8.65 Call	Bond Future	4310.2800	4.3103	4763.4100	4.7634	10.513	0.0000
2026/01/21	R033	04/02/2027	8.65 Put	Bond Future	2667.2300	2.6672	2367.5700	2.3676	11.235	0.0000
2026/01/21	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	11.00 Call	Bond Future	14695.6900	14.6957	15446.8900	15.4469	5.112	0.0000
2026/01/21	R035	05/02/2026	11.17 Call	Bond Future	15570.6600	15.5707	16321.8600	16.3219	4.824	0.0000
2026/01/21	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	10.67 Call	Bond Future	12963.4600	12.9635	13714.6600	13.7147	5.795	0.0000
2026/01/21	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	10.17 Call	Bond Future	10251.4600	10.2515	11002.6600	11.0027	7.328	0.0000
2026/01/21	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	10.44 Call	Bond Future	11729.2400	11.7292	12480.4400	12.4804	6.405	0.0000
2026/01/21	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	10.94 Call	Bond Future	14384.0700	14.3841	15135.2700	15.1353	5.222	0.0000
2026/01/21	R035	05/02/2026	12.44 Call	Bond Future	21752.1800	21.7522	22503.3800	22.5034	3.453	0.0000
2026/01/21	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026		Bond Future	8.4415	106.6931	8.3238	107.4443	1.395	0.0000
2026/01/21	R035	05/02/2026	10.79 Call	Bond Future	13598.5700	13.5986	14349.7700	14.3498	5.524	0.0000
2026/01/21	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R035	05/02/2026	8.45 Call	Bond Future	559.2100	0.5592	1015.9900	1.0160	81.683	0.0000
2026/01/21	R035	05/02/2026	8.45 Put	Bond Future	505.4300	0.5054	211.0100	0.2110	58.251	0.0000
2026/01/21	R035	05/02/2026	9.25 Call	Bond Future	4972.3800	4.9724	5722.7700	5.7228	15.091	0.0000
2026/01/21	R035	05/02/2026	9.25 Put	Bond Future	0.9400	0.0009	0.1300	0.0001	86.170	0.0000
2026/01/21	R035	05/02/2026	8.85 Put	Bond Future	30.2700	0.0303	6.8300	0.0068	77.436	0.0000
2026/01/21	R035	05/02/2026	8.85 Call	Bond Future	2582.3400	2.5823	3310.1000	3.3101	28.182	0.0000
2026/01/21	R035	05/02/2026	9.64 Call	Bond Future	7257.0200	7.2570	8008.2000	8.0082	10.351	0.0000
2026/01/21	R035	05/02/2026	9.64 Put	Bond Future	0.0200	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/21	R035	05/02/2026	9.14 Call	Bond Future	4316.3400	4.3163	5065.4100	5.0654	17.354	0.0000
2026/01/21	R035	05/02/2026	9.14 Put	Bond Future	2.5200	0.0025	0.3900	0.0004	84.524	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
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

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
2026/01/21	R035	05/02/2026	8.64 Put	Bond Future	150.0100	0.1500	46.3300	0.0463	69.115	0.0000	0.0000
2026/01/21	R035	05/02/2026	8.64 Call	Bond Future	1400.5000	1.4005	2048.0200	2.0480	46.235	0.0000	0.0000
2026/01/21	R035	07/05/2026	8.29 Put	Bond Future	2033.5600	2.0336	1567.3200	1.5673	22.927	0.0000	0.0000
2026/01/21	R035	07/05/2026	8.29 Call	Bond Future	757.6600	0.7577	1056.0100	1.0560	39.378	0.0000	0.0000
2026/01/21	R035	07/05/2026	8.79 Put	Bond Future	775.3900	0.7754	558.9900	0.5590	27.909	0.0000	0.0000
2026/01/21	R035	07/05/2026	8.79 Call	Bond Future	2591.6900	2.5917	3139.8800	3.1399	21.152	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.20 Call	Bond Future	4605.0900	4.6051	5265.4700	5.2655	14.340	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.20 Put	Bond Future	342.2400	0.3422	238.0300	0.2380	30.449	0.0000	0.0000
2026/01/21	R035	07/05/2026		Bond Future	8.4939	104.0675	8.3713	104.8321	1.443	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.86 Call	Bond Future	13412.8500	13.4129	14175.1600	14.1752	5.683	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.86 Put	Bond Future	5.6300	0.0056	3.3500	0.0034	40.497	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.66 Call	Bond Future	12378.1300	12.3781	13138.3400	13.1383	6.142	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.66 Put	Bond Future	11.4000	0.0114	7.0200	0.0070	38.421	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.16 Call	Bond Future	9744.9300	9.7449	10492.2300	10.4922	7.669	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.16 Put	Bond Future	50.7700	0.0508	33.4800	0.0335	34.056	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.66 Put	Bond Future	134.2700	0.1343	90.4900	0.0905	32.606	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.66 Call	Bond Future	7050.2900	7.0503	7771.1000	7.7711	10.224	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.71 Call	Bond Future	12637.9500	12.6380	13398.8100	13.3988	6.020	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.71 Put	Bond Future	9.5900	0.0096	5.8600	0.0059	38.895	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.21 Call	Bond Future	10012.3500	10.0124	10761.1400	10.7611	7.479	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.21 Put	Bond Future	46.2600	0.0463	30.4600	0.0305	34.155	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.71 Put	Bond Future	121.4400	0.1214	81.6200	0.0816	32.790	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.71 Call	Bond Future	7320.1600	7.3202	8044.9300	8.0449	9.901	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.64 Call	Bond Future	12274.0100	12.2740	13033.9300	13.0339	6.191	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.64 Put	Bond Future	12.2100	0.0122	7.5400	0.0075	38.247	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.14 Call	Bond Future	9637.8200	9.6378	10384.4700	10.3845	7.747	0.0000	0.0000
2026/01/21	R035	07/05/2026	10.14 Put	Bond Future	52.7300	0.0527	34.7900	0.0348	34.022	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.64 Put	Bond Future	139.8100	0.1398	94.3300	0.0943	32.530	0.0000	0.0000
2026/01/21	R035	07/05/2026	9.64 Call	Bond Future	6942.4400	6.9424	7661.5500	7.6616	10.358	0.0000	0.0000
2026/01/21	R035	06/08/2026	10.22 Call	Bond Future	9726.8800	9.7269	10455.1200	10.4551	7.487	0.0000	0.0000
2026/01/21	R035	06/08/2026	10.22 Put	Bond Future	215.8200	0.2158	165.4700	0.1655	23.330	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.72 Call	Bond Future	7200.5400	7.2005	7887.4400	7.8874	9.540	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.72 Put	Bond Future	406.3700	0.4064	314.6800	0.3147	22.563	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.22 Put	Bond Future	790.8300	0.7908	622.4000	0.6224	21.298	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.22 Call	Bond Future	4762.8000	4.7628	5372.9600	5.3730	12.811	0.0000	0.0000
2026/01/21	R035	06/08/2026	10.13 Call	Bond Future	9270.7100	9.2707	9993.3100	9.9933	7.794	0.0000	0.0000
2026/01/21	R035	06/08/2026	10.13 Put	Bond Future	241.1200	0.2411	185.1300	0.1851	23.221	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.63 Call	Bond Future	6751.4100	6.7514	7427.6700	7.4277	10.017	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.63 Put	Bond Future	457.3300	0.4573	355.0000	0.3550	22.376	0.0000	0.0000

0
350
0
1,000
0
1,000
0
1,000
91,193
0
0
0
200
0
200
0
200
0
350
0
350
0
350
0
250
0
250
0
250
0
250
0
250
0
250
0
250
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
2026/01/21	R035	06/08/2026	9.13 Put	Bond Future	889.4400	0.8894	702.1600	0.7022	21.056	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.13 Call	Bond Future	4341.8900	4.3419	4933.2000	4.9332	13.619	0.0000	0.0000
2026/01/21	R035	06/08/2026		Bond Future	8.5472	105.9312	8.4193	106.7098	1.497	0.0000	0.0000
2026/01/21	R035	06/08/2026	11.06 Call	Bond Future	13886.9500	13.8870	14655.1400	14.6551	5.532	0.0000	0.0000
2026/01/21	R035	06/08/2026	11.06 Put	Bond Future	36.5300	0.0365	26.1300	0.0261	28.470	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.29 Put	Bond Future	2689.4100	2.6894	2221.3500	2.2214	17.404	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.29 Call	Bond Future	1116.1200	1.1161	1426.6500	1.4267	27.822	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.79 Put	Bond Future	1395.7000	1.3957	1118.0900	1.1181	19.890	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.79 Call	Bond Future	2852.8700	2.8529	3353.8500	3.3539	17.561	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.39 Call	Bond Future	5573.0700	5.5731	6214.5200	6.2145	11.510	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.39 Put	Bond Future	629.4500	0.6295	492.3100	0.4923	21.787	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.71 Call	Bond Future	7150.4600	7.1505	7836.2300	7.8362	9.591	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.71 Put	Bond Future	411.6900	0.4117	318.8700	0.3189	22.546	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.21 Call	Bond Future	4715.5600	4.7156	5323.7200	5.3237	12.897	0.0000	0.0000
2026/01/21	R035	06/08/2026	9.21 Put	Bond Future	801.1300	0.8011	630.7000	0.6307	21.274	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.71 Put	Bond Future	1552.2900	1.5523	1248.6900	1.2487	19.558	0.0000	0.0000
2026/01/21	R035	06/08/2026	8.71 Call	Bond Future	2532.3700	2.5324	3007.3600	3.0074	18.757	0.0000	0.0000
2026/01/21	R035	05/11/2026	9.80 Call	Bond Future	7288.6200	7.2886	7967.7400	7.9677	9.318	0.0000	0.0000
2026/01/21	R035	05/11/2026	9.80 Put	Bond Future	575.4100	0.5754	461.7900	0.4618	19.746	0.0000	0.0000
2026/01/21	R035	05/11/2026	9.30 Call	Bond Future	4963.4300	4.9634	5566.9500	5.5670	12.159	0.0000	0.0000
2026/01/21	R035	05/11/2026	9.30 Put	Bond Future	1003.9600	1.0040	814.7400	0.8147	18.847	0.0000	0.0000
2026/01/21	R035	05/11/2026	8.80 Put	Bond Future	1757.8200	1.7578	1448.3300	1.4483	17.606	0.0000	0.0000
2026/01/21	R035	05/11/2026	8.80 Call	Bond Future	2858.9700	2.8590	3342.2200	3.3422	16.903	0.0000	0.0000
2026/01/21	R035	05/11/2026		Bond Future	8.6123	103.2545	8.4787	104.0472	1.551	0.0000	0.0000
2026/01/21	R035	05/11/2026	10.03 Call	Bond Future	8392.6800	8.3927	9095.7300	9.0957	8.377	0.0000	0.0000
2026/01/21	R035	05/11/2026	10.03 Put	Bond Future	446.6800	0.4467	356.9900	0.3570	20.079	0.0000	0.0000
2026/01/21	R035	04/02/2027		Bond Future	8.6913	105.0110	8.5515	105.8182	1.608	0.0000	0.0000
2026/01/21	R035	04/02/2027	9.02 Call	Bond Future	3690.4600	3.6905	4207.9800	4.2080	14.023	0.0000	0.0000
2026/01/21	R035	04/02/2027	9.02 Put	Bond Future	1824.3900	1.8244	1534.7100	1.5347	15.878	0.0000	0.0000
2026/01/21	R038	05/02/2026		Bond Future	8.9332	118.1601	8.8354	118.9498	1.095	0.0000	0.0000
2026/01/21	R038	05/02/2026	11.44 Call	Bond Future	17874.8400	17.8748	18664.5600	18.6646	4.418	0.0000	0.0000
2026/01/21	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R038	07/05/2026		Bond Future	8.9987	114.7534	8.8972	115.5572	1.128	0.0000	0.0000
2026/01/21	R038	07/05/2026	11.40 Call	Bond Future	16912.5600	16.9126	17713.4300	17.7134	4.735	0.0000	0.0000
2026/01/21	R038	07/05/2026	11.40 Put	Bond Future	8.3800	0.0084	5.5000	0.0055	34.368	0.0000	0.0000
2026/01/21	R038	06/08/2026		Bond Future	9.0648	116.8083	8.9594	117.6267	1.163	0.0000	0.0000
2026/01/21	R038	06/08/2026	11.77 Call	Bond Future	18496.0600	18.4961	19303.9700	19.3040	4.368	0.0000	0.0000
2026/01/21	R038	06/08/2026	11.77 Put	Bond Future	44.6400	0.0446	34.1400	0.0341	23.522	0.0000	0.0000

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

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	
2026/01/21	R038	05/11/2026		Bond Future	9.1386	113.3364	9.0290	114.1699	1.199	0.0000	0.0000
2026/01/21	R038	05/11/2026	10.72 Call	Bond Future	11598.6700	11.5987	12351.9000	12.3519	6.494	0.0000	0.0000
2026/01/21	R038	05/11/2026	10.72 Put	Bond Future	468.2000	0.4682	387.9600	0.3880	17.138	0.0000	0.0000
2026/01/21	R038	04/02/2027		Bond Future	9.2239	115.2629	9.1098	116.1117	1.236	0.0000	0.0000
2026/01/21	R038	04/02/2027	9.60 Call	Bond Future	5067.1100	5.0671	5617.5900	5.6176	10.864	0.0000	0.0000
2026/01/21	R038	04/02/2027	9.60 Put	Bond Future	2329.5400	2.3295	2031.3000	2.0313	12.803	0.0000	0.0000
2026/01/21	R053	05/02/2026		Bond Future	9.1859	128.4531	9.0886	129.6272	1.059	0.0000	0.0000
2026/01/21	R053	05/02/2026	11.49 Call	Bond Future	23119.3200	23.1193	24293.4700	24.2935	5.079	0.0000	0.0000
2026/01/21	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R053	07/05/2026		Bond Future	9.2397	124.8503	9.1396	126.0452	1.084	0.0000	0.0000
2026/01/21	R053	07/05/2026	11.69 Call	Bond Future	24090.7300	24.0907	25280.4800	25.2805	4.939	0.0000	0.0000
2026/01/21	R053	07/05/2026	11.69 Put	Bond Future	15.6200	0.0156	10.4200	0.0104	33.291	0.0000	0.0000
2026/01/21	R053	06/08/2026		Bond Future	9.2935	127.0860	9.1903	128.3027	1.110	0.0000	0.0000
2026/01/21	R053	06/08/2026	12.28 Call	Bond Future	28024.0100	28.0240	29229.0300	29.2290	4.300	0.0000	0.0000
2026/01/21	R053	06/08/2026	12.28 Put	Bond Future	49.3000	0.0493	37.5900	0.0376	23.753	0.0000	0.0000
2026/01/21	R053	05/11/2026		Bond Future	9.3519	123.4129	9.2457	124.6514	1.137	0.0000	0.0000
2026/01/21	R053	05/11/2026	11.21 Call	Bond Future	19370.9900	19.3710	20498.0100	20.4980	5.818	0.0000	0.0000
2026/01/21	R053	05/11/2026	11.21 Put	Bond Future	733.8000	0.7338	622.3100	0.6223	15.194	0.0000	0.0000
2026/01/21	R053	04/02/2027		Bond Future	9.4178	125.5108	9.3081	126.7716	1.164	0.0000	0.0000
2026/01/21	R053	04/02/2027	9.99 Call	Bond Future	9268.6200	9.2686	10153.5200	10.1535	9.547	0.0000	0.0000
2026/01/21	R053	04/02/2027	9.99 Put	Bond Future	3031.0700	3.0311	2655.1300	2.6551	12.403	0.0000	0.0000
2026/01/21	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/21	R186	05/02/2026	8.43 Call	Bond Future	32.9900	0.0330	31.9500	0.0320	3.152	0.0000	0.0000
2026/01/21	R186	05/02/2026	8.43 Put	Bond Future	32.9900	0.0330	31.9500	0.0320	3.152	0.0000	0.0000
2026/01/21	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/21	R186	07/05/2026	8.69 Call	Bond Future	85.3800	0.0854	84.9800	0.0850	0.468	0.0000	0.0000
2026/01/21	R186	07/05/2026	8.69 Put	Bond Future	85.3800	0.0854	84.9800	0.0850	0.468	0.0000	0.0000
2026/01/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/21	R186	06/08/2026	8.57 Call	Bond Future	79.2100	0.0792	79.0100	0.0790	0.252	0.0000	0.0000
2026/01/21	R186	06/08/2026	8.57 Put	Bond Future	79.2100	0.0792	79.0100	0.0790	0.252	0.0000	0.0000
2026/01/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/21	R186	05/11/2026	8.12 Call	Bond Future	47.3900	0.0474	47.3100	0.0473	0.169	0.0000	0.0000
2026/01/21	R186	05/11/2026	8.12 Put	Bond Future	47.3900	0.0474	47.3100	0.0473	0.169	0.0000	0.0000
2026/01/21	R202	05/02/2026		Bond Future	291.9568	291.9568	291.3282	291.3282	0.215	0.0000	0.0000
2026/01/21	R202	05/02/2026	277.82 Call	Bond Future	14136.7600	14.1368	13508.2000	13.5082	4.446	0.0000	0.0000
2026/01/21	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R202	07/05/2026		Bond Future	297.1586	297.1586	296.5193	296.5193	0.215	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	
2026/01/21	R202	07/05/2026	277.55 Call	Bond Future	19608.5500	19.6086	18969.2700	18.9693	3.260	0.0000	0.0000
2026/01/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R202	06/08/2026		Bond Future	297.1543	297.1543	296.5070	296.5070	0.218	0.0000	0.0000
2026/01/21	R202	06/08/2026	278.86 Call	Bond Future	18294.3400	18.2943	17647.0100	17.6470	3.538	0.0000	0.0000
2026/01/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R202	05/11/2026		Bond Future	302.3345	302.3345	301.6779	301.6779	0.217	0.0000	0.0000
2026/01/21	R202	05/11/2026	280.46 Call	Bond Future	21874.5400	21.8745	21217.8600	21.2179	3.002	0.0000	0.0000
2026/01/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R202	04/02/2027		Bond Future	302.0774	302.0774	301.4144	301.4144	0.219	0.0000	0.0000
2026/01/21	R202	04/02/2027	294.73 Call	Bond Future	7347.3600	7.3474	6684.4400	6.6844	9.023	0.0000	0.0000
2026/01/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R209	05/02/2026		Bond Future	8.6410	86.3405	8.5285	87.0145	1.302	0.0000	0.0000
2026/01/21	R209	05/02/2026	10.93 Call	Bond Future	12328.6600	12.3287	13002.6500	13.0027	5.467	0.0000	0.0000
2026/01/21	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R209	07/05/2026		Bond Future	8.6953	84.7071	8.5787	85.3931	1.341	0.0000	0.0000
2026/01/21	R209	07/05/2026	11.07 Call	Bond Future	12542.8500	12.5429	13226.7000	13.2267	5.452	0.0000	0.0000
2026/01/21	R209	07/05/2026	11.07 Put	Bond Future	5.6200	0.0056	3.4600	0.0035	38.434	0.0000	0.0000
2026/01/21	R209	06/08/2026		Bond Future	8.7500	86.2240	8.6290	86.9225	1.383	0.0000	0.0000
2026/01/21	R209	06/08/2026	11.39 Call	Bond Future	13587.8000	13.5878	14278.1400	14.2781	5.081	0.0000	0.0000
2026/01/21	R209	06/08/2026	11.39 Put	Bond Future	30.3200	0.0303	22.1300	0.0221	27.012	0.0000	0.0000
2026/01/21	R209	05/11/2026		Bond Future	8.8122	84.5573	8.6866	85.2684	1.425	0.0000	0.0000
2026/01/21	R209	05/11/2026	10.32 Call	Bond Future	8377.6000	8.3776	9012.7800	9.0128	7.582	0.0000	0.0000
2026/01/21	R209	05/11/2026	10.32 Put	Bond Future	407.4200	0.4074	331.4800	0.3315	18.639	0.0000	0.0000
2026/01/21	R209	04/02/2027		Bond Future	8.8854	85.9954	8.7548	86.7195	1.470	0.0000	0.0000
2026/01/21	R209	04/02/2027	9.28 Call	Bond Future	3787.1400	3.7871	4265.0800	4.2651	12.620	0.0000	0.0000
2026/01/21	R209	04/02/2027	9.28 Put	Bond Future	1646.7500	1.6468	1400.6100	1.4006	14.947	0.0000	0.0000
2026/01/21	R210	05/02/2026		Bond Future	258.0539	258.0539	257.9654	257.9654	0.034	0.0000	0.0000
2026/01/21	R210	05/02/2026	253.10 Call	Bond Future	4953.9200	4.9539	4865.4200	4.8654	1.786	0.0000	0.0000
2026/01/21	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R210	07/05/2026		Bond Future	259.1859	259.1859	259.0971	259.0971	0.034	0.0000	0.0000
2026/01/21	R210	07/05/2026	255.40 Call	Bond Future	3785.9400	3.7859	3697.0500	3.6971	2.348	0.0000	0.0000
2026/01/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R210	06/08/2026		Bond Future	263.8903	263.8903	263.8005	263.8005	0.034	0.0000	0.0000
2026/01/21	R210	06/08/2026	259.84 Call	Bond Future	4050.2700	4.0503	3960.5000	3.9605	2.216	0.0000	0.0000
2026/01/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R210	05/11/2026		Bond Future	264.9750	264.9750	264.8874	264.8874	0.033	0.0000	0.0000
2026/01/21	R210	05/11/2026	253.33 Call	Bond Future	11644.9700	11.6450	11557.4300	11.5574	0.752	0.0000	0.0000
2026/01/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
0
253
0
0
0
0
0
0
0
0
0
30,492
0
0
15,463
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

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
2026/01/21	R210	04/02/2027		Bond Future	269.5469	269.5469	269.4603	269.4603	0.032	0.0000
2026/01/21	R210	04/02/2027	266.03 Call	Bond Future	3516.9100	3.5169	3430.2600	3.4303	2.464	0.0000
2026/01/21	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R213	05/02/2026		Bond Future	7.7134	100.2082	7.5959	100.6851	1.524	0.0000
2026/01/21	R213	05/02/2026	9.89 Call	Bond Future	8337.9500	8.3380	8814.9400	8.8149	5.721	0.0000
2026/01/21	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R213	07/05/2026		Bond Future	7.7483	98.4194	7.6234	98.9049	1.611	0.0000
2026/01/21	R213	07/05/2026	9.80 Call	Bond Future	7583.4500	7.5835	8065.4700	8.0655	6.356	0.0000
2026/01/21	R213	07/05/2026	9.80 Put	Bond Future	8.7800	0.0088	5.3700	0.0054	38.838	0.0000
2026/01/21	R213	06/08/2026		Bond Future	7.7822	100.1820	7.6491	100.6764	1.710	0.0000
2026/01/21	R213	06/08/2026	9.69 Call	Bond Future	6833.9900	6.8340	7310.0000	7.3100	6.965	0.0000
2026/01/21	R213	06/08/2026	9.69 Put	Bond Future	68.1800	0.0682	49.7400	0.0497	27.046	0.0000
2026/01/21	R213	05/11/2026		Bond Future	7.8346	98.3570	7.6924	98.8606	1.815	0.0000
2026/01/21	R213	05/11/2026	8.75 Call	Bond Future	3606.8200	3.6068	4017.5100	4.0175	11.386	0.0000
2026/01/21	R213	05/11/2026	8.75 Put	Bond Future	439.2300	0.4392	346.2300	0.3462	21.173	0.0000
2026/01/21	R213	04/02/2027		Bond Future	7.9077	100.0307	7.7548	100.5439	1.933	0.0000
2026/01/21	R213	04/02/2027	8.14 Call	Bond Future	1898.5500	1.8986	2212.9900	2.2130	16.562	0.0000
2026/01/21	R213	04/02/2027	8.14 Put	Bond Future	1124.7400	1.1247	926.0100	0.9260	17.669	0.0000
2026/01/21	R214	05/02/2026		Bond Future	9.2076	81.1013	9.0798	81.9744	1.387	0.0000
2026/01/21	R214	05/02/2026	11.26 Call	Bond Future	12326.1500	12.3262	13199.2400	13.1992	7.083	0.0000
2026/01/21	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R214	07/05/2026		Bond Future	9.2662	79.2303	9.1346	80.1189	1.421	0.0000
2026/01/21	R214	07/05/2026	11.53 Call	Bond Future	13299.8700	13.2999	14183.3000	14.1833	6.642	0.0000
2026/01/21	R214	07/05/2026	11.53 Put	Bond Future	12.9800	0.0130	7.8700	0.0079	39.368	0.0000
2026/01/21	R214	06/08/2026		Bond Future	9.3259	80.6493	9.1901	81.5539	1.456	0.0000
2026/01/21	R214	06/08/2026	11.97 Call	Bond Future	15069.9100	15.0699	15961.3800	15.9614	5.916	0.0000
2026/01/21	R214	06/08/2026	11.97 Put	Bond Future	46.4400	0.0464	33.3300	0.0333	28.230	0.0000
2026/01/21	R214	05/11/2026		Bond Future	9.3933	78.7416	9.2532	79.6624	1.491	0.0000
2026/01/21	R214	05/11/2026	10.97 Call	Bond Future	9911.8700	9.9119	10732.2800	10.7323	8.277	0.0000
2026/01/21	R214	05/11/2026	10.97 Put	Bond Future	521.3700	0.5214	420.9900	0.4210	19.253	0.0000
2026/01/21	R214	04/02/2027		Bond Future	9.4706	80.0812	9.3258	81.0184	1.529	0.0000
2026/01/21	R214	04/02/2027	9.90 Call	Bond Future	4675.4600	4.6755	5302.5600	5.3026	13.413	0.0000
2026/01/21	R214	04/02/2027	9.90 Put	Bond Future	1985.7300	1.9857	1675.6400	1.6756	15.616	0.0000
2026/01/21	R248	05/02/2026	9.50 Put	Bond Future	263.2700	0.2633	84.8300	0.0848	67.778	0.0000
2026/01/21	R248	05/02/2026	9.50 Call	Bond Future	1688.8800	1.6889	2563.5000	2.5635	51.787	0.0000
2026/01/21	R248	05/02/2026	10.00 Put	Bond Future	5.3200	0.0053	0.8800	0.0009	83.459	0.0000
2026/01/21	R248	05/02/2026	10.00 Call	Bond Future	5602.8600	5.6029	6651.4800	6.6515	18.716	0.0000

0
0
0
17,163
0
0
65,167
0
0
0
0
0
0
0
0
0
0
0
0
9,919
0
0
32,239
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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/21	R248	05/02/2026	10.48 Call	Bond Future	9323.5200	9.3235	10376.5000	10.3765	11.294	0.0000
2026/01/21	R248	05/02/2026	10.48 Put	Bond Future	0.0900	0.0001	0.0100	0.0000	88.889	0.0000
2026/01/21	R248	05/02/2026		Bond Future	9.3374	98.4815	9.2197	99.5346	1.260	0.0000
2026/01/21	R248	05/02/2026	11.46 Call	Bond Future	16174.0100	16.1740	17227.0700	17.2271	6.511	0.0000
2026/01/21	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R248	05/02/2026	9.65 Put	Bond Future	89.3800	0.0894	23.0200	0.0230	74.245	0.0000
2026/01/21	R248	05/02/2026	9.65 Call	Bond Future	2799.3000	2.7993	3786.0000	3.7860	35.248	0.0000
2026/01/21	R248	05/02/2026	8.90 Put	Bond Future	4014.7700	4.0148	2976.1600	2.9762	25.870	0.0000
2026/01/21	R248	05/02/2026	8.90 Call	Bond Future	3.2700	0.0033	17.7200	0.0177	441.896	0.0000
2026/01/21	R248	05/02/2026	9.40 Put	Bond Future	505.2700	0.5053	191.1600	0.1912	62.167	0.0000
2026/01/21	R248	05/02/2026	9.40 Call	Bond Future	1058.5100	1.0585	1797.4600	1.7975	69.810	0.0000
2026/01/21	R248	05/02/2026	9.90 Call	Bond Future	4799.9600	4.8000	5843.0400	5.8430	21.731	0.0000
2026/01/21	R248	05/02/2026	9.90 Put	Bond Future	12.2400	0.0122	2.2600	0.0023	81.536	0.0000
2026/01/21	R248	07/05/2026		Bond Future	9.3949	95.7752	9.2738	96.8468	1.289	0.0000
2026/01/21	R248	07/05/2026	11.72 Call	Bond Future	17312.2400	17.3122	18377.5000	18.3775	6.153	0.0000
2026/01/21	R248	07/05/2026	11.72 Put	Bond Future	17.3800	0.0174	10.9800	0.0110	36.824	0.0000
2026/01/21	R248	06/08/2026		Bond Future	9.4533	97.4903	9.3285	98.5815	1.320	0.0000
2026/01/21	R248	06/08/2026	12.37 Call	Bond Future	20683.6600	20.6837	21763.2400	21.7632	5.219	0.0000
2026/01/21	R248	06/08/2026	12.37 Put	Bond Future	42.5500	0.0426	31.0000	0.0310	27.145	0.0000
2026/01/21	R248	05/11/2026		Bond Future	9.5185	94.7317	9.3899	95.8424	1.351	0.0000
2026/01/21	R248	05/11/2026	11.31 Call	Bond Future	14129.9200	14.1299	15132.1600	15.1322	7.093	0.0000
2026/01/21	R248	05/11/2026	11.31 Put	Bond Future	622.9900	0.6230	514.5800	0.5146	17.402	0.0000
2026/01/21	R248	04/02/2027		Bond Future	9.5927	96.3430	9.4600	97.4734	1.384	0.0000
2026/01/21	R248	04/02/2027	10.11 Call	Bond Future	6539.5700	6.5396	7323.0900	7.3231	11.981	0.0000
2026/01/21	R248	04/02/2027	10.11 Put	Bond Future	2336.8200	2.3368	1989.8600	1.9899	14.848	0.0000
2026/01/21	R2R9	05/02/2026		Bond Future	9.0884	109.5480	8.9705	110.4853	1.297	0.0000
2026/01/21	R2R9	05/02/2026	102.99 Call	Bond Future	96557.4400	96.5574	97494.7200	97.4947	0.971	0.0000
2026/01/21	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R2R9	07/05/2026		Bond Future	9.1552	106.4951	9.0331	107.4490	1.334	0.0000
2026/01/21	R2R9	07/05/2026	99.91 Call	Bond Future	95645.3900	95.6454	96599.2800	96.5993	0.997	0.0000
2026/01/21	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R2R9	06/08/2026		Bond Future	9.2227	108.4021	9.0961	109.3733	1.373	0.0000
2026/01/21	R2R9	06/08/2026	101.74 Call	Bond Future	95282.5700	95.2826	96253.8400	96.2538	1.019	0.0000
2026/01/21	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R2R9	05/11/2026		Bond Future	9.2974	105.2896	9.1661	106.2784	1.412	0.0000
2026/01/21	R2R9	05/11/2026	98.56 Call	Bond Future	94319.5100	94.3195	95308.3300	95.3083	1.048	0.0000
2026/01/21	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/21	R2R9	04/02/2027		Bond Future	9.3829	107.0795	9.2466	108.0861	1.453	0.0000

1/21/2026 6:32:22 PM

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	
2026/01/21	R2R9	04/02/2027	9.89 Call	Bond Future	5273.2100	5.2732	5987.3000	5.9873	13.542	0.0000	0.0000
2026/01/21	R2R9	04/02/2027	9.89 Put	Bond Future	1646.2700	1.6463	1353.7300	1.3537	17.770	0.0000	0.0000
2026/01/21	R4R2	05/02/2026		Bond Future	9.2986	110.5137	9.1857	111.5018	1.214	0.0000	0.0000
2026/01/21	R4R2	05/02/2026	103.43 Call	Bond Future	97238.4100	97.2384	98226.5000	98.2265	1.016	0.0000	0.0000
2026/01/21	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R4R2	07/05/2026		Bond Future	9.3660	107.3517	9.2494	108.3574	1.246	0.0000	0.0000
2026/01/21	R4R2	07/05/2026	100.23 Call	Bond Future	96262.6300	96.2626	97268.3000	97.2683	1.045	0.0000	0.0000
2026/01/21	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R4R2	06/08/2026		Bond Future	9.4341	109.2740	9.3135	110.2980	1.279	0.0000	0.0000
2026/01/21	R4R2	06/08/2026	102.06 Call	Bond Future	95856.7700	95.8568	96880.7700	96.8808	1.068	0.0000	0.0000
2026/01/21	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R4R2	05/11/2026		Bond Future	9.5086	106.0506	9.3838	107.0930	1.313	0.0000	0.0000
2026/01/21	R4R2	05/11/2026	98.76 Call	Bond Future	94827.9900	94.8280	95870.4000	95.8704	1.099	0.0000	0.0000
2026/01/21	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	R4R2	04/02/2027		Bond Future	9.5927	107.8532	9.4635	108.9144	1.348	0.0000	0.0000
2026/01/21	R4R2	04/02/2027	10.13 Call	Bond Future	6003.0200	6.0030	6764.8800	6.7649	12.691	0.0000	0.0000
2026/01/21	R4R2	04/02/2027	10.13 Put	Bond Future	1758.1700	1.7582	1458.8300	1.4588	17.026	0.0000	0.0000
2026/01/21	RR87	05/02/2026		Bond Future	6.9427	105.2611	6.8809	105.3061	0.890	0.0000	0.0000
2026/01/21	RR87	05/02/2026	6.91 Call	Bond Future	20.3440	0.0203	41.6091	0.0416	104.527	0.0000	0.0000
2026/01/21	RR87	05/02/2026	6.91 Put	Bond Future	44.1040	0.0441	20.3891	0.0204	53.771	0.0000	0.0000
2026/01/21	RR87	07/05/2026		Bond Future	6.8638	102.9942	6.7756	103.0442	1.285	0.0000	0.0000
2026/01/21	RR87	07/05/2026	6.81 Call	Bond Future	61.3942	0.0614	85.4494	0.0854	39.182	0.0000	0.0000
2026/01/21	RR87	07/05/2026	6.81 Put	Bond Future	91.8542	0.0919	65.9794	0.0660	28.169	0.0000	0.0000
2026/01/21	RR87	06/08/2026		Bond Future	6.6363	101.0922	6.4853	101.1458	2.275	0.0000	0.0000
2026/01/21	RR87	06/08/2026	6.53 Call	Bond Future	56.9537	0.0570	82.3107	0.0823	44.522	0.0000	0.0000
2026/01/21	RR87	06/08/2026	6.53 Put	Bond Future	94.6237	0.0946	66.4407	0.0664	29.784	0.0000	0.0000
2026/01/21	RR87	05/11/2026		Bond Future	5.7991	102.8302	5.3183	102.8854	8.291	0.0000	0.0000
2026/01/21	RR87	05/11/2026	5.27 Call	Bond Future	5.8857	0.0059	22.8481	0.0228	288.197	0.0000	0.0000
2026/01/21	RR87	05/11/2026	5.27 Put	Bond Future	66.6357	0.0666	28.3881	0.0284	57.398	0.0000	0.0000
2026/01/21	RR88	05/02/2026		Bond Future	6.9475	108.4834	6.8865	108.5861	0.879	0.0000	0.0000
2026/01/21	RR88	05/02/2026	6.89 Call	Bond Future	52.0486	0.0520	92.5735	0.0926	77.860	0.0000	0.0000
2026/01/21	RR88	05/02/2026	6.89 Put	Bond Future	148.7486	0.1487	86.6335	0.0866	41.758	0.0000	0.0000
2026/01/21	RR88	07/05/2026		Bond Future	6.9234	106.2466	6.8519	106.3557	1.033	0.0000	0.0000
2026/01/21	RR88	07/05/2026	6.84 Call	Bond Future	169.3579	0.1694	217.4320	0.2174	28.386	0.0000	0.0000
2026/01/21	RR88	07/05/2026	6.84 Put	Bond Future	296.5979	0.2966	235.5720	0.2356	20.575	0.0000	0.0000
2026/01/21	RR88	06/08/2026		Bond Future	6.8744	105.2447	6.7884	105.3487	1.252	0.0000	0.0000
2026/01/21	RR88	06/08/2026	6.79 Call	Bond Future	257.9631	0.2580	306.6504	0.3067	18.874	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
2026/01/21	RR88	06/08/2026	6.79 Put	Bond Future	360.0331	0.3600	304.7004	0.3047	15.369	0.0000	0.0000
2026/01/21	RR88	05/11/2026		Bond Future	6.8321	106.4685	6.7250	106.5812	1.567	0.0000	0.0000
2026/01/21	RR88	05/11/2026	6.71 Call	Bond Future	257.5450	0.2575	309.4449	0.3094	20.152	0.0000	0.0000
2026/01/21	RR88	05/11/2026	6.71 Put	Bond Future	386.0450	0.3860	325.2549	0.3253	15.747	0.0000	0.0000
2026/01/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

	0
	0
	0
	0
	0
	0
	0
	0
	0

1900878