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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2026 TO 22/01/2026

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
2026/01/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/22	2029	05/02/2026		Bond Future	144.5535	144.5535	144.5684	0.010	0.0000	0.0000
2026/01/22	2029	05/02/2026	140.11 Call	Bond Future	4443.4700	4.4435	4458.3800	0.336	0.0000	0.0000
2026/01/22	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2029	07/05/2026		Bond Future	145.6746	145.6746	145.6899	0.011	0.0000	0.0000
2026/01/22	2029	07/05/2026	141.82 Call	Bond Future	3854.5500	3.8546	3869.8500	0.397	0.0000	0.0000
2026/01/22	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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1,760
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3,125
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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/22	2029	06/08/2026			Bond Future	148.3191	148.3191	148.3348	148.3348	0.011	0.0000	0.0000
2026/01/22	2029	06/08/2026	144.10 Call		Bond Future	4219.0500	4.2191	4234.7700	4.2348	0.373	0.0000	0.0000
2026/01/22	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2029	05/11/2026			Bond Future	149.4309	149.4309	149.4469	149.4469	0.011	0.0000	0.0000
2026/01/22	2029	05/11/2026	147.56 Call		Bond Future	1870.8500	1.8709	1886.9300	1.8869	0.860	0.0000	0.0000
2026/01/22	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2029	04/02/2027			Bond Future	152.0110	152.0110	152.0278	152.0278	0.011	0.0000	0.0000
2026/01/22	2029	04/02/2027	149.72 Call		Bond Future	2290.9700	2.2910	2307.8200	2.3078	0.735	0.0000	0.0000
2026/01/22	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2030	05/02/2026			Bond Future	7.3284	102.4961	7.3131	102.5489	0.209	0.0000	0.0000
2026/01/22	2030	05/02/2026	9.49 Call		Bond Future	7117.2300	7.1172	7169.9900	7.1700	0.741	0.0000	0.0000
2026/01/22	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2030	07/05/2026			Bond Future	7.3501	104.2970	7.3335	104.3508	0.225	0.0000	0.0000
2026/01/22	2030	07/05/2026	9.39 Call		Bond Future	6373.6800	6.3737	6426.9900	6.4270	0.836	0.0000	0.0000
2026/01/22	2030	07/05/2026	9.39 Put		Bond Future	4.1600	0.0042	3.7300	0.0037	10.337	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.21 Put		Bond Future	801.2200	0.8012	765.3700	0.7654	4.474	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.21 Call		Bond Future	345.0500	0.3451	362.9400	0.3629	5.185	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.71 Put		Bond Future	227.9000	0.2279	213.1800	0.2132	6.459	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.71 Call		Bond Future	1388.7100	1.3887	1427.7300	1.4277	2.810	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.92 Call		Bond Future	1965.1900	1.9652	2009.3900	2.0094	2.249	0.0000	0.0000
2026/01/22	2030	07/05/2026	7.92 Put		Bond Future	134.5800	0.1346	125.0400	0.1250	7.089	0.0000	0.0000
2026/01/22	2030	06/08/2026	7.21 Put		Bond Future	1018.3800	1.0184	984.0300	0.9840	3.373	0.0000	0.0000
2026/01/22	2030	06/08/2026	7.21 Call		Bond Future	531.5900	0.5316	552.0400	0.5520	3.847	0.0000	0.0000
2026/01/22	2030	06/08/2026	7.71 Put		Bond Future	465.6000	0.4656	446.4300	0.4464	4.117	0.0000	0.0000
2026/01/22	2030	06/08/2026	7.71 Call		Bond Future	1497.2900	1.4973	1532.9200	1.5329	2.380	0.0000	0.0000
2026/01/22	2030	06/08/2026	8.06 Call		Bond Future	2351.7100	2.3517	2394.2200	2.3942	1.808	0.0000	0.0000
2026/01/22	2030	06/08/2026	8.06 Put		Bond Future	273.5600	0.2736	261.2700	0.2613	4.493	0.0000	0.0000
2026/01/22	2030	06/08/2026			Bond Future	7.3693	102.1558	7.3513	102.2106	0.244	0.0000	0.0000
2026/01/22	2030	06/08/2026	9.22 Call		Bond Future	5501.4900	5.5015	5553.5900	5.5536	0.947	0.0000	0.0000
2026/01/22	2030	06/08/2026	9.22 Put		Bond Future	49.3700	0.0494	46.6700	0.0467	5.469	0.0000	0.0000
2026/01/22	2030	05/11/2026			Bond Future	7.3928	103.9129	7.3732	103.9689	0.265	0.0000	0.0000
2026/01/22	2030	05/11/2026	8.39 Call		Bond Future	3086.9500	3.0870	3132.0300	3.1320	1.460	0.0000	0.0000
2026/01/22	2030	05/11/2026	8.39 Put		Bond Future	289.4800	0.2895	278.5500	0.2786	3.776	0.0000	0.0000
2026/01/22	2030	04/02/2027			Bond Future	7.4363	101.6756	7.4147	101.7328	0.290	0.0000	0.0000
2026/01/22	2030	04/02/2027	7.82 Call		Bond Future	1722.0400	1.7220	1757.6400	1.7576	2.067	0.0000	0.0000
2026/01/22	2030	04/02/2027	7.82 Put		Bond Future	711.4700	0.7115	689.8100	0.6898	3.044	0.0000	0.0000
2026/01/22	2031	05/02/2026			Bond Future	112.4467	112.4467	112.3911	112.3911	0.049	0.0000	0.0000
2026/01/22	2031	05/02/2026	111.76 Call		Bond Future	700.5900	0.7006	646.8600	0.6469	7.669	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/22	2031	05/02/2026	111.76 Put	Bond Future	13.8800	0.0139	15.7600	0.0158	13.545	0.0000	0.0000
2026/01/22	2031	07/05/2026		Bond Future	114.4504	114.4504	114.3938	114.3938	0.049	0.0000	0.0000
2026/01/22	2031	07/05/2026	113.84 Call	Bond Future	825.0700	0.8251	783.7700	0.7838	5.006	0.0000	0.0000
2026/01/22	2031	07/05/2026	113.84 Put	Bond Future	214.7200	0.2147	229.9700	0.2300	7.102	0.0000	0.0000
2026/01/22	2031	06/08/2026		Bond Future	114.1159	114.1159	114.0582	114.0582	0.051	0.0000	0.0000
2026/01/22	2031	06/08/2026	113.81 Call	Bond Future	782.9000	0.7829	748.2100	0.7482	4.431	0.0000	0.0000
2026/01/22	2031	06/08/2026	113.81 Put	Bond Future	476.9600	0.4770	500.0400	0.5000	4.839	0.0000	0.0000
2026/01/22	2031	05/11/2026		Bond Future	116.1056	116.1056	116.0471	116.0471	0.050	0.0000	0.0000
2026/01/22	2031	05/11/2026	111.49 Call	Bond Future	4617.9900	4.6180	4559.7300	4.5597	1.262	0.0000	0.0000
2026/01/22	2031	05/11/2026	111.49 Put	Bond Future	2.3800	0.0024	2.6000	0.0026	9.244	0.0000	0.0000
2026/01/22	2031	04/02/2027		Bond Future	115.6645	115.6645	115.6047	115.6047	0.052	0.0000	0.0000
2026/01/22	2031	04/02/2027	116.18 Call	Bond Future	565.0700	0.5651	540.3700	0.5404	4.371	0.0000	0.0000
2026/01/22	2031	04/02/2027	116.18 Put	Bond Future	1080.5300	1.0805	1115.7100	1.1157	3.256	0.0000	0.0000
2026/01/22	2032	05/02/2026		Bond Future	7.8267	105.0302	7.8011	105.1550	0.328	0.0000	0.0000
2026/01/22	2032	05/02/2026	10.16 Call	Bond Future	10599.7300	10.5997	10724.5600	10.7246	1.178	0.0000	0.0000
2026/01/22	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2032	07/05/2026		Bond Future	7.8654	102.7172	7.8383	102.8442	0.344	0.0000	0.0000
2026/01/22	2032	07/05/2026	10.14 Call	Bond Future	10018.5300	10.0185	10144.9400	10.1449	1.262	0.0000	0.0000
2026/01/22	2032	07/05/2026	10.14 Put	Bond Future	4.8800	0.0049	4.2100	0.0042	13.730	0.0000	0.0000
2026/01/22	2032	06/08/2026		Bond Future	7.9033	104.5569	7.8747	104.6863	0.362	0.0000	0.0000
2026/01/22	2032	06/08/2026	10.12 Call	Bond Future	9485.7200	9.4857	9611.4400	9.6114	1.325	0.0000	0.0000
2026/01/22	2032	06/08/2026	10.12 Put	Bond Future	46.2800	0.0463	42.5800	0.0426	7.995	0.0000	0.0000
2026/01/22	2032	05/11/2026		Bond Future	7.9526	102.1981	7.9223	102.3300	0.381	0.0000	0.0000
2026/01/22	2032	05/11/2026	9.16 Call	Bond Future	5449.9300	5.4499	5561.8200	5.5618	2.053	0.0000	0.0000
2026/01/22	2032	05/11/2026	9.16 Put	Bond Future	362.3600	0.3624	342.3600	0.3424	5.519	0.0000	0.0000
2026/01/22	2032	04/02/2027		Bond Future	8.0180	103.9370	7.9858	104.0715	0.402	0.0000	0.0000
2026/01/22	2032	04/02/2027	8.48 Call	Bond Future	2968.2100	2.9682	3056.3000	3.0563	2.968	0.0000	0.0000
2026/01/22	2032	04/02/2027	8.48 Put	Bond Future	1063.8100	1.0638	1017.4200	1.0174	4.361	0.0000	0.0000
2026/01/22	2033	05/02/2026		Bond Future	141.4600	141.4600	141.6814	141.6814	0.156	0.0000	0.0000
2026/01/22	2033	05/02/2026	132.88 Call	Bond Future	8579.9800	8.5800	8801.3500	8.8014	2.580	0.0000	0.0000
2026/01/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2033	07/05/2026		Bond Future	142.4236	142.4236	142.6490	142.6490	0.158	0.0000	0.0000
2026/01/22	2033	07/05/2026	135.16 Call	Bond Future	7263.5900	7.2636	7489.0100	7.4890	3.103	0.0000	0.0000
2026/01/22	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2033	06/08/2026		Bond Future	145.0091	145.0091	145.2388	145.2388	0.158	0.0000	0.0000
2026/01/22	2033	06/08/2026	134.25 Call	Bond Future	10759.1000	10.7591	10988.7600	10.9888	2.135	0.0000	0.0000
2026/01/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2033	05/11/2026		Bond Future	145.9606	145.9606	146.1944	146.1944	0.160	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/22	2033	05/11/2026	137.26 Call	Bond Future	8700.5900	8.7006	8934.3700	8.9344	2.687	0.0000	0.0000
2026/01/22	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2033	04/02/2027		Bond Future	148.4810	148.4810	148.7193	148.7193	0.160	0.0000	0.0000
2026/01/22	2033	04/02/2027	142.71 Call	Bond Future	5771.0100	5.7710	6009.2800	6.0093	4.129	0.0000	0.0000
2026/01/22	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.40 Call	Bond Future	16477.1900	16.4772	17109.4500	17.1095	3.837	0.0000	0.0000
2026/01/22	2037	05/02/2026	12.73 Call	Bond Future	23225.7600	23.2258	23858.0200	23.8580	2.722	0.0000	0.0000
2026/01/22	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.86 Call	Bond Future	18903.5300	18.9035	19535.7900	19.5358	3.345	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.36 Call	Bond Future	16261.3700	16.2614	16893.6300	16.8936	3.888	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.65 Call	Bond Future	12296.4800	12.2965	12928.7400	12.9287	5.142	0.0000	0.0000
2026/01/22	2037	05/02/2026	12.27 Call	Bond Future	20982.6300	20.9826	21614.8900	21.6149	3.013	0.0000	0.0000
2026/01/22	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.90 Call	Bond Future	13722.0400	13.7220	14354.3000	14.3543	4.608	0.0000	0.0000
2026/01/22	2037	05/02/2026		Bond Future	8.7044	98.8039	8.6133	99.4361	1.046	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.20 Call	Bond Future	15390.1900	15.3902	16022.4500	16.0225	4.108	0.0000	0.0000
2026/01/22	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	9.65 Call	Bond Future	6254.3000	6.2543	6886.4700	6.8865	10.108	0.0000	0.0000
2026/01/22	2037	05/02/2026	9.65 Put	Bond Future	0.1000	0.0001	0.0100	0.0000	90.000	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.10 Call	Bond Future	9042.4400	9.0424	9674.7000	9.6747	6.992	0.0000	0.0000
2026/01/22	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2037	07/05/2026	9.00 Put	Bond Future	861.1300	0.8611	660.2800	0.6603	23.324	0.0000	0.0000
2026/01/22	2037	07/05/2026	9.00 Call	Bond Future	2446.2600	2.4463	2888.8400	2.8888	18.092	0.0000	0.0000
2026/01/22	2037	07/05/2026	9.49 Put	Bond Future	310.8100	0.3108	229.9700	0.2300	26.009	0.0000	0.0000
2026/01/22	2037	07/05/2026	9.49 Call	Bond Future	5074.8100	5.0748	5637.4000	5.6374	11.086	0.0000	0.0000
2026/01/22	2037	07/05/2026	10.06 Call	Bond Future	8384.0700	8.3841	9000.3200	9.0003	7.350	0.0000	0.0000
2026/01/22	2037	07/05/2026	10.06 Put	Bond Future	97.0700	0.0971	69.8900	0.0699	28.000	0.0000	0.0000
2026/01/22	2037	07/05/2026		Bond Future	8.7637	100.5399	8.6692	101.1834	1.078	0.0000	0.0000
2026/01/22	2037	07/05/2026	11.32 Call	Bond Future	15461.8100	15.4618	16103.9500	16.1040	4.153	0.0000	0.0000
2026/01/22	2037	07/05/2026	11.32 Put	Bond Future	3.7600	0.0038	2.4700	0.0025	34.309	0.0000	0.0000
2026/01/22	2037	07/05/2026	12.40 Call	Bond Future	20992.3300	20.9923	21635.7400	21.6357	3.065	0.0000	0.0000
2026/01/22	2037	07/05/2026	12.40 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/01/22	2037	07/05/2026	10.95 Put	Bond Future	13.6700	0.0137	9.4100	0.0094	31.163	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/22	2037	07/05/2026	10.95 Call	Bond Future	13449.6800	13.4497	14088.8500	4.752	0.0000	0.0000
2026/01/22	2037	06/08/2026	11.30 Call	Bond Future	14804.6800	14.8047	15447.5900	4.343	0.0000	0.0000
2026/01/22	2037	06/08/2026	11.30 Put	Bond Future	56.2500	0.0563	44.1600	0.0442	21.493	0.0000
2026/01/22	2037	06/08/2026	10.70 Call	Bond Future	11650.7700	11.6508	12271.1500	5.325	0.0000	0.0000
2026/01/22	2037	06/08/2026	10.70 Put	Bond Future	185.0400	0.1850	150.4200	0.1504	18.709	0.0000
2026/01/22	2037	06/08/2026	10.02 Put	Bond Future	422.7200	0.4227	346.5100	0.3465	18.028	0.0000
2026/01/22	2037	06/08/2026	10.02 Call	Bond Future	7950.8600	7.9509	8529.6500	8.5297	7.280	0.0000
2026/01/22	2037	06/08/2026		Bond Future	8.8249	98.0809	8.7268	98.7359	1.112	0.0000
2026/01/22	2037	06/08/2026	11.71 Call	Bond Future	16915.9600	16.9160	17565.7700	17.5658	3.841	0.0000
2026/01/22	2037	06/08/2026	11.71 Put	Bond Future	22.0200	0.0220	16.8300	0.0168	23.569	0.0000
2026/01/22	2037	05/11/2026		Bond Future	8.8872	99.7677	8.7853	100.4342	1.146	0.0000
2026/01/22	2037	05/11/2026	10.62 Call	Bond Future	10897.3900	10.8974	11500.1000	11.5001	5.531	0.0000
2026/01/22	2037	05/11/2026	10.62 Put	Bond Future	427.3400	0.4273	363.5600	0.3636	14.925	0.0000
2026/01/22	2037	05/11/2026	10.83 Call	Bond Future	11970.4900	11.9705	12585.6600	12.5857	5.139	0.0000
2026/01/22	2037	05/11/2026	10.83 Put	Bond Future	336.1400	0.3361	284.8200	0.2848	15.267	0.0000
2026/01/22	2037	05/11/2026	10.23 Call	Bond Future	8870.8200	8.8708	9446.2900	9.4463	6.487	0.0000
2026/01/22	2037	05/11/2026	10.23 Put	Bond Future	620.3600	0.6204	529.3400	0.5293	14.672	0.0000
2026/01/22	2037	05/11/2026	9.46 Put	Bond Future	1357.2200	1.3572	1170.0700	1.1701	13.789	0.0000
2026/01/22	2037	05/11/2026	9.46 Call	Bond Future	4996.4800	4.9965	5475.8200	5.4758	9.594	0.0000
2026/01/22	2037	04/02/2027		Bond Future	8.9609	97.2091	8.8550	97.8872	1.182	0.0000
2026/01/22	2037	04/02/2027	9.51 Call	Bond Future	5016.2700	5.0163	5490.6600	5.4907	9.457	0.0000
2026/01/22	2037	04/02/2027	9.51 Put	Bond Future	1597.3800	1.5974	1393.6000	1.3936	12.757	0.0000
2026/01/22	2037	04/02/2027	9.81 Call	Bond Future	6431.9300	6.4319	6951.5700	6.9516	8.079	0.0000
2026/01/22	2037	04/02/2027	9.81 Put	Bond Future	1212.7500	1.2128	1054.2200	1.0542	13.072	0.0000
2026/01/22	2037	04/02/2027	9.31 Call	Bond Future	4121.0800	4.1211	4558.5000	4.5585	10.614	0.0000
2026/01/22	2037	04/02/2027	9.31 Put	Bond Future	1928.5900	1.9286	1687.8400	1.6878	12.483	0.0000
2026/01/22	2037	04/02/2027	8.44 Put	Bond Future	4553.0900	4.5531	4091.7100	4.0917	10.133	0.0000
2026/01/22	2037	04/02/2027	8.44 Call	Bond Future	1155.7000	1.1557	1372.4900	1.3725	18.758	0.0000
2026/01/22	2038	05/02/2026		Bond Future	154.5181	154.5181	154.8257	154.8257	0.199	0.0000
2026/01/22	2038	05/02/2026	143.20 Call	Bond Future	11318.1000	11.3181	11625.7300	11.6257	2.718	0.0000
2026/01/22	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	2038	07/05/2026		Bond Future	157.2715	157.2715	157.5847	157.5847	0.199	0.0000
2026/01/22	2038	07/05/2026	144.53 Call	Bond Future	12741.4500	12.7415	13054.6900	13.0547	2.458	0.0000
2026/01/22	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	2038	06/08/2026		Bond Future	157.9365	157.9365	158.2553	158.2553	0.202	0.0000
2026/01/22	2038	06/08/2026	144.72 Call	Bond Future	13216.4800	13.2165	13535.3100	13.5353	2.412	0.0000
2026/01/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	2038	05/11/2026		Bond Future	160.6909	160.6909	161.0156	161.0156	0.202	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/01/22	2038	05/11/2026	146.31 Call	Bond Future	14380.8700	14.3809	14705.5500	14.7056	2.258	0.0000	0.0000
2026/01/22	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2038	04/02/2027		Bond Future	161.2454	161.2454	161.5756	161.5756	0.205	0.0000	0.0000
2026/01/22	2038	04/02/2027	153.83 Call	Bond Future	7415.4000	7.4154	7745.6100	7.7456	4.453	0.0000	0.0000
2026/01/22	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.35 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.35 Call	Bond Future	9427.2000	9.4272	10103.1400	10.1031	7.170	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.75 Call	Bond Future	12078.5200	12.0785	12754.4700	12.7545	5.596	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.15 Call	Bond Future	14617.2100	14.6172	15293.1600	15.2932	4.624	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	13.23 Call	Bond Future	26204.3400	26.2043	26880.2900	26.8803	2.580	0.0000	0.0000
2026/01/22	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.82 Call	Bond Future	18632.1300	18.6321	19308.0800	19.3081	3.628	0.0000	0.0000
2026/01/22	2040	05/02/2026		Bond Future	9.0552	99.8110	8.9691	100.4870	0.951	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.49 Call	Bond Future	16690.6500	16.6907	17366.6000	17.3666	4.050	0.0000	0.0000
2026/01/22	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.05 Put	Bond Future	632.5300	0.6325	328.9500	0.3290	47.995	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.05 Call	Bond Future	592.1900	0.5922	964.5600	0.9646	62.880	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.20 Put	Bond Future	235.1100	0.2351	99.0200	0.0990	57.884	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.20 Call	Bond Future	1358.0500	1.3581	1897.9100	1.8979	39.753	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.40 Call	Bond Future	2693.1100	2.6931	3335.7200	3.3357	23.861	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.40 Put	Bond Future	49.0500	0.0491	15.7100	0.0157	67.971	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.24 Call	Bond Future	8677.5700	8.6776	9353.5000	9.3535	7.789	0.0000	0.0000
2026/01/22	2040	05/02/2026	10.24 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.80 Put	Bond Future	1.3300	0.0013	0.2600	0.0003	80.451	0.0000	0.0000
2026/01/22	2040	05/02/2026	9.80 Call	Bond Future	5588.2300	5.5882	6263.1100	6.2631	12.077	0.0000	0.0000
2026/01/22	2040	07/05/2026		Bond Future	9.1191	101.5648	9.0301	102.2527	0.976	0.0000	0.0000
2026/01/22	2040	07/05/2026	11.67 Call	Bond Future	17144.0700	17.1441	17830.2900	17.8303	4.003	0.0000	0.0000
2026/01/22	2040	07/05/2026	11.67 Put	Bond Future	5.4100	0.0054	3.6700	0.0037	32.163	0.0000	0.0000
2026/01/22	2040	07/05/2026	12.22 Call	Bond Future	20261.7800	20.2618	20949.4800	20.9495	3.394	0.0000	0.0000
2026/01/22	2040	07/05/2026	12.22 Put	Bond Future	0.7100	0.0007	0.4500	0.0005	36.620	0.0000	0.0000
2026/01/22	2040	07/05/2026	11.72 Call	Bond Future	17434.5800	17.4346	18121.0700	18.1211	3.938	0.0000	0.0000
2026/01/22	2040	07/05/2026	11.72 Put	Bond Future	4.5400	0.0045	3.0700	0.0031	32.379	0.0000	0.0000
2026/01/22	2040	07/05/2026	10.70 Put	Bond Future	77.6600	0.0777	57.3700	0.0574	26.127	0.0000	0.0000
2026/01/22	2040	07/05/2026	10.70 Call	Bond Future	11246.9000	11.2469	11914.5700	11.9146	5.936	0.0000	0.0000
2026/01/22	2040	07/05/2026	12.53 Call	Bond Future	21943.5900	21.9436	22631.4700	22.6315	3.135	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/22	2040	07/05/2026	12.53 Put	Bond Future	0.2000	0.0002	0.1200	0.0001	40.000	0.0000
2026/01/22	2040	07/05/2026	12.03 Call	Bond Future	19204.2000	19.2042	19891.6500	19.8917	3.580	0.0000
2026/01/22	2040	07/05/2026	12.03 Put	Bond Future	1.4700	0.0015	0.9600	0.0010	34.694	0.0000
2026/01/22	2040	07/05/2026	11.12 Put	Bond Future	32.2100	0.0322	23.3200	0.0233	27.600	0.0000
2026/01/22	2040	07/05/2026	11.12 Call	Bond Future	13861.9400	13.8619	14541.0100	14.5410	4.899	0.0000
2026/01/22	2040	06/08/2026		Bond Future	9.1851	98.8735	9.0930	99.5738	1.003	0.0000
2026/01/22	2040	06/08/2026	12.19 Call	Bond Future	19462.1100	19.4621	20157.4400	20.1574	3.573	0.0000
2026/01/22	2040	06/08/2026	12.19 Put	Bond Future	22.4700	0.0225	17.4500	0.0175	22.341	0.0000
2026/01/22	2040	05/11/2026		Bond Future	9.2514	100.5738	9.1561	101.2865	1.030	0.0000
2026/01/22	2040	05/11/2026	11.06 Call	Bond Future	12692.8600	12.6929	13342.3300	13.3423	5.117	0.0000
2026/01/22	2040	05/11/2026	11.06 Put	Bond Future	444.6400	0.4446	381.4500	0.3815	14.211	0.0000
2026/01/22	2040	05/11/2026	11.27 Call	Bond Future	13891.3900	13.8914	14551.6800	14.5517	4.753	0.0000
2026/01/22	2040	05/11/2026	11.27 Put	Bond Future	365.6400	0.3656	313.2700	0.3133	14.323	0.0000
2026/01/22	2040	05/11/2026	10.67 Call	Bond Future	10437.8800	10.4379	11061.0300	11.0610	5.970	0.0000
2026/01/22	2040	05/11/2026	10.67 Put	Bond Future	637.5300	0.6375	548.0200	0.5480	14.040	0.0000
2026/01/22	2040	05/11/2026	9.91 Put	Bond Future	1363.2200	1.3632	1181.0800	1.1811	13.361	0.0000
2026/01/22	2040	05/11/2026	9.91 Call	Bond Future	6096.2000	6.0962	6626.7200	6.6267	8.702	0.0000
2026/01/22	2040	04/02/2027		Bond Future	9.3282	97.7784	9.2295	98.5035	1.058	0.0000
2026/01/22	2040	04/02/2027	9.93 Call	Bond Future	6109.3700	6.1094	6621.9200	6.6219	8.390	0.0000
2026/01/22	2040	04/02/2027	9.93 Put	Bond Future	1847.4200	1.8474	1634.8700	1.6349	11.505	0.0000
2026/01/22	2040	04/02/2027	10.17 Call	Bond Future	7386.4600	7.3865	7936.0800	7.9361	7.441	0.0000
2026/01/22	2040	04/02/2027	10.17 Put	Bond Future	1498.1900	1.4982	1322.7100	1.3227	11.713	0.0000
2026/01/22	2040	04/02/2027	9.67 Call	Bond Future	4789.3900	4.7894	5252.8200	5.2528	9.676	0.0000
2026/01/22	2040	04/02/2027	9.67 Put	Bond Future	2335.8900	2.3359	2074.2200	2.0742	11.202	0.0000
2026/01/22	2040	04/02/2027	8.78 Put	Bond Future	5435.6000	5.4356	4936.9600	4.9370	9.174	0.0000
2026/01/22	2040	04/02/2027	8.78 Call	Bond Future	1310.7600	1.3108	1537.2200	1.5372	17.277	0.0000
2026/01/22	2043	05/02/2026		Bond Future	120.5848	120.5848	120.5792	120.5792	0.005	0.0000
2026/01/22	2043	05/02/2026	109.66 Call	Bond Future	10924.8100	10.9248	10919.2400	10.9192	0.051	0.0000
2026/01/22	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	2043	07/05/2026		Bond Future	122.7335	122.7335	122.7280	122.7280	0.004	0.0000
2026/01/22	2043	07/05/2026	111.70 Call	Bond Future	11033.5108	11.0335	11027.9979	11.0280	0.050	0.0000
2026/01/22	2043	07/05/2026	111.70 Put	Bond Future	0.0408	0.0000	0.0379	0.0000	7.253	0.0000
2026/01/22	2043	06/08/2026		Bond Future	122.1200	122.1200	122.1142	122.1142	0.005	0.0000
2026/01/22	2043	06/08/2026	110.88 Call	Bond Future	11243.7767	11.2438	11237.8978	11.2379	0.052	0.0000
2026/01/22	2043	06/08/2026	110.88 Put	Bond Future	3.7567	0.0038	3.6778	0.0037	2.101	0.0000
2026/01/22	2043	05/11/2026		Bond Future	124.2493	124.2493	124.2435	124.2435	0.005	0.0000
2026/01/22	2043	05/11/2026	112.84 Call	Bond Future	11426.9748	11.4270	11421.0730	11.4211	0.052	0.0000
2026/01/22	2043	05/11/2026	112.84 Put	Bond Future	17.7248	0.0177	17.5430	0.0175	1.026	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/22	2043	04/02/2027		Bond Future	123.5133		123.5133	123.5072		123.5072	0.005	0.0000	0.0000
2026/01/22	2043	04/02/2027	117.63 Call	Bond Future	6346.9820		6.3470	6340.0050		6.3400	0.110	0.0000	0.0000
2026/01/22	2043	04/02/2027	117.63 Put	Bond Future	463.6920		0.4637	462.7850		0.4628	0.196	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.45 Call	Bond Future	15884.7400		15.8847	16566.7800		16.5668	4.294	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.45 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.25 Call	Bond Future	14605.7900		14.6058	15287.8300		15.2878	4.670	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.25 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.50 Call	Bond Future	16199.4600		16.1995	16881.5000		16.8815	4.210	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.50 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.90 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.90 Call	Bond Future	12288.0200		12.2880	12970.0600		12.9701	5.550	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.07 Put	Bond Future	0.8500		0.0009	0.1700		0.0002	80.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.07 Call	Bond Future	6357.8300		6.3578	7039.1900		7.0392	10.717	0.0000	0.0000
2026/01/22	2044	05/02/2026		Bond Future	9.2701		95.7272	9.1891		96.4093	0.874	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.56 Call	Bond Future	16574.5300		16.5745	17256.5700		17.2566	4.115	0.0000	0.0000
2026/01/22	2044	05/02/2026	11.56 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.00 Put	Bond Future	1.6400		0.0016	0.3500		0.0004	78.659	0.0000	0.0000
2026/01/22	2044	05/02/2026	10.00 Call	Bond Future	5828.6200		5.8286	6509.3700		6.5094	11.679	0.0000	0.0000
2026/01/22	2044	07/05/2026	Put	Bond Future	3697.9500		3.6980	3236.9800		3.2370	12.466	0.0000	0.0000
2026/01/22	2044	07/05/2026	Call	Bond Future	1107.1400		1.1071	1340.2500		1.3403	21.055	0.0000	0.0000
2026/01/22	2044	07/05/2026	10.00 Call	Bond Future	5755.3700		5.7554	6343.5300		6.3435	10.219	0.0000	0.0000
2026/01/22	2044	07/05/2026	10.00 Put	Bond Future	478.9100		0.4789	372.9900		0.3730	22.117	0.0000	0.0000
2026/01/22	2044	07/05/2026		Bond Future	9.3332		97.4092	9.2496		98.1033	0.895	0.0000	0.0000
2026/01/22	2044	07/05/2026	11.80 Call	Bond Future	17466.8900		17.4669	18158.2000		18.1582	3.958	0.0000	0.0000
2026/01/22	2044	07/05/2026	11.80 Put	Bond Future	9.4500		0.0095	6.6800		0.0067	29.312	0.0000	0.0000
2026/01/22	2044	06/08/2026		Bond Future	9.3982		94.7687	9.3120		95.4753	0.918	0.0000	0.0000
2026/01/22	2044	06/08/2026	12.42 Call	Bond Future	20467.1500		20.4672	21167.9600		21.1680	3.424	0.0000	0.0000
2026/01/22	2044	06/08/2026	12.42 Put	Bond Future	27.9900		0.0280	22.1900		0.0222	20.722	0.0000	0.0000
2026/01/22	2044	05/11/2026		Bond Future	9.4630		96.3985	9.3741		97.1175	0.940	0.0000	0.0000
2026/01/22	2044	05/11/2026	11.34 Call	Bond Future	13892.6800		13.8927	14549.8600		14.5499	4.730	0.0000	0.0000
2026/01/22	2044	05/11/2026	11.34 Put	Bond Future	467.2300		0.4672	405.3900		0.4054	13.235	0.0000	0.0000
2026/01/22	2044	04/02/2027		Bond Future	9.5371		93.6571	9.4452		94.3887	0.963	0.0000	0.0000
2026/01/22	2044	04/02/2027	10.18 Call	Bond Future	6816.4400		6.8164	7340.6200		7.3406	7.690	0.0000	0.0000
2026/01/22	2044	04/02/2027	10.18 Put	Bond Future	1928.1900		1.9282	1720.8400		1.7208	10.754	0.0000	0.0000
2026/01/22	2046	05/02/2026		Bond Future	137.3059		137.3059	138.0076		138.0076	0.511	0.0000	0.0000
2026/01/22	2046	05/02/2026	121.65 Call	Bond Future	15655.8600		15.6559	16357.6000		16.3576	4.482	0.0000	0.0000
2026/01/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/22	2046	07/05/2026		Bond Future	137.4669		137.4669	138.1811		138.1811	0.520	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/22	2046	07/05/2026	124.95 Call	Bond Future	12516.8800	12.5169	13231.0700	13.2311	5.706	0.0000	0.0000
2026/01/22	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2046	06/08/2026		Bond Future	139.9622	139.9622	140.6897	140.6897	0.520	0.0000	0.0000
2026/01/22	2046	06/08/2026	122.38 Call	Bond Future	17582.1800	17.5822	18309.6500	18.3097	4.138	0.0000	0.0000
2026/01/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2046	05/11/2026		Bond Future	140.0851	140.0851	140.8250	140.8250	0.528	0.0000	0.0000
2026/01/22	2046	05/11/2026	125.48 Call	Bond Future	14605.1000	14.6051	15344.9900	15.3450	5.066	0.0000	0.0000
2026/01/22	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2046	04/02/2027		Bond Future	142.5030	142.5030	143.2562	143.2562	0.529	0.0000	0.0000
2026/01/22	2046	04/02/2027	131.09 Call	Bond Future	11413.0100	11.4130	12166.2300	12.1662	6.600	0.0000	0.0000
2026/01/22	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2050	05/02/2026		Bond Future	137.8767	137.8767	138.5727	138.5727	0.505	0.0000	0.0000
2026/01/22	2050	05/02/2026	122.82 Call	Bond Future	15056.6800	15.0567	15752.7400	15.7527	4.623	0.0000	0.0000
2026/01/22	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2050	07/05/2026		Bond Future	140.3334	140.3334	141.0419	141.0419	0.505	0.0000	0.0000
2026/01/22	2050	07/05/2026	124.07 Call	Bond Future	16263.3900	16.2634	16971.9200	16.9719	4.357	0.0000	0.0000
2026/01/22	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2050	06/08/2026		Bond Future	140.4411	140.4411	141.1624	141.1624	0.514	0.0000	0.0000
2026/01/22	2050	06/08/2026	123.27 Call	Bond Future	17171.0900	17.1711	17892.3500	17.8924	4.200	0.0000	0.0000
2026/01/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2050	05/11/2026		Bond Future	142.8902	142.8902	143.6246	143.6246	0.514	0.0000	0.0000
2026/01/22	2050	05/11/2026	123.84 Call	Bond Future	19050.1500	19.0502	19784.6000	19.7846	3.855	0.0000	0.0000
2026/01/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	2050	04/02/2027		Bond Future	142.8830	142.8830	143.6298	143.6298	0.523	0.0000	0.0000
2026/01/22	2050	04/02/2027	132.39 Call	Bond Future	10493.0200	10.4930	11239.8200	11.2398	7.117	0.0000	0.0000
2026/01/22	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	AL37	05/02/2026		Index Future	1266.3830	1266.3830	1267.3900	1267.3900	0.080	0.0000	0.0000
2026/01/22	AL37	07/05/2026		Index Future	1288.6350	1288.6350	1289.6600	1289.6600	0.080	0.0000	0.0000
2026/01/22	AL37	06/08/2026		Index Future	1311.4700	1311.4700	1312.5140	1312.5140	0.080	0.0000	0.0000
2026/01/22	AL37	05/11/2026		Index Future	1334.3020	1334.3020	1335.3670	1335.3670	0.080	0.0000	0.0000
2026/01/22	AL37	04/02/2027		Index Future	1357.0550	1357.0550	1358.1430	1358.1430	0.080	0.0000	0.0000
2026/01/22	AL7T	05/02/2026		Index Future	1626.1180	1626.1180	1634.3420	1634.3420	0.506	0.0000	0.0000
2026/01/22	AL7T	07/05/2026		Index Future	1654.6900	1654.6900	1663.0600	1663.0600	0.506	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	
2026/01/22	AL7T	06/08/2026		Index Future	1684.0120	1684.0120	1692.5310	1692.5310	0.506	0.0000	0.0000
2026/01/22	AL7T	05/11/2026		Index Future	1713.3300	1713.3300	1722.0010	1722.0010	0.506	0.0000	0.0000
2026/01/22	AL7T	04/02/2027		Index Future	1742.5470	1742.5470	1751.3710	1751.3710	0.506	0.0000	0.0000
2026/01/22	ALBI	05/02/2026		Index Future	1371.9740	1371.9740	1378.1490	1378.1490	0.450	0.0000	0.0000
2026/01/22	ALBI	07/05/2026		Index Future	1396.0810	1396.0810	1402.3650	1402.3650	0.450	0.0000	0.0000
2026/01/22	ALBI	06/08/2026		Index Future	1420.8200	1420.8200	1427.2170	1427.2170	0.450	0.0000	0.0000
2026/01/22	ALBI	05/11/2026		Index Future	1445.5550	1445.5550	1452.0660	1452.0660	0.450	0.0000	0.0000
2026/01/22	ALBI	04/02/2027		Index Future	1470.2060	1470.2060	1476.8330	1476.8330	0.451	0.0000	0.0000
2026/01/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/01/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	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
2026/01/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/22	ES33	05/02/2026		Bond Future	8.8326	95.7950	8.7512	96.2191	0.922	0.0000
2026/01/22	ES33	05/02/2026	11.49 Call	Bond Future	12599.5100	12.5995	13023.6700	13.0237	3.366	0.0000
2026/01/22	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	ES33	07/05/2026		Bond Future	8.9049	93.7093	8.8197	94.1411	0.956	0.0000
2026/01/22	ES33	07/05/2026	11.69 Call	Bond Future	12828.7600	12.8288	13260.5600	13.2606	3.366	0.0000
2026/01/22	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	ES33	06/08/2026		Bond Future	8.9785	95.4103	8.8892	95.8501	0.994	0.0000
2026/01/22	ES33	06/08/2026	12.02 Call	Bond Future	13541.6900	13.5417	13981.4500	13.9815	3.247	0.0000
2026/01/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	ES33	05/11/2026		Bond Future	9.0662	93.2825	8.9726	93.7301	1.032	0.0000
2026/01/22	ES33	05/11/2026	10.83 Call	Bond Future	7954.1200	7.9541	8401.7500	8.4018	5.628	0.0000
2026/01/22	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	ES33	04/02/2027		Bond Future	9.1729	94.8908	9.0745	95.3464	1.073	0.0000
2026/01/22	ES33	04/02/2027	9.70 Call	Bond Future	2394.2300	2.3942	2849.8800	2.8499	19.031	0.0000
2026/01/22	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	ES42	05/02/2026		Bond Future	9.4813	94.4555	9.3951	95.1232	0.909	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	
2026/01/22	ES42	05/02/2026	11.85 Call	Bond Future	15855.8100	15.8558	16523.4900	16.5235	4.211	0.0000	0.0000
2026/01/22	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	ES42	07/05/2026		Bond Future	9.5499	91.8744	9.4609	92.5541	0.932	0.0000	0.0000
2026/01/22	ES42	07/05/2026	12.20 Call	Bond Future	17232.9800	17.2330	17912.6900	17.9127	3.944	0.0000	0.0000
2026/01/22	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	ES42	06/08/2026		Bond Future	9.6181	93.5419	9.5262	94.2341	0.956	0.0000	0.0000
2026/01/22	ES42	06/08/2026	12.65 Call	Bond Future	19067.5900	19.0676	19759.7400	19.7597	3.630	0.0000	0.0000
2026/01/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	ES42	05/11/2026		Bond Future	9.6928	90.9094	9.5978	91.6137	0.980	0.0000	0.0000
2026/01/22	ES42	05/11/2026	11.66 Call	Bond Future	12944.5400	12.9445	13648.9200	13.6489	5.442	0.0000	0.0000
2026/01/22	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	ES42	04/02/2027		Bond Future	9.7766	92.4751	9.6783	93.1920	1.005	0.0000	0.0000
2026/01/22	ES42	04/02/2027	10.29 Call	Bond Future	3615.1600	3.6152	4332.0400	4.3320	19.830	0.0000	0.0000
2026/01/22	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GOVI	05/02/2026		GOVI	1346.6550	1346.6550	1352.6300	1352.6300	0.444	0.0000	0.0000
2026/01/22	GOVI	05/02/2026	1,150. Call 00	GOVI	1966550.0000	196.6550	2026300.0000	202.6300	3.038	0.0000	0.0000
2026/01/22	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GOVI	07/05/2026		GOVI	1370.3170	1370.3170	1376.3970	1376.3970	0.444	0.0000	0.0000
2026/01/22	GOVI	07/05/2026	1,177. Call 00	GOVI	1933170.0000	193.3170	1993970.0000	199.3970	3.145	0.0000	0.0000
2026/01/22	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GOVI	06/08/2026		GOVI	1394.5990	1394.5990	1400.7890	1400.7890	0.444	0.0000	0.0000
2026/01/22	GOVI	06/08/2026	1,189. Call 00	GOVI	2055990.0000	205.5990	2117890.0000	211.7890	3.011	0.0000	0.0000
2026/01/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GOVI	05/11/2026		GOVI	1418.8780	1418.8780	1425.1780	1425.1780	0.444	0.0000	0.0000
2026/01/22	GOVI	05/11/2026	1,277. Call 00	GOVI	1418780.0000	141.8780	1481780.0000	148.1780	4.440	0.0000	0.0000
2026/01/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GOVI	04/02/2027		GOVI	1443.0740	1443.0740	1449.4860	1449.4860	0.444	0.0000	0.0000
2026/01/22	GOVI	04/02/2027	1,369. Call 00	GOVI	740740.0000	74.0740	804860.0000	80.4860	8.656	0.0000	0.0000
2026/01/22	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/01/22	I258	05/02/2026		Bond Future	125.4040	125.4040	125.3981	125.3981	0.005	0.0000	0.0000
2026/01/22	I258	05/02/2026	111.65 Call	Bond Future	13753.9600	13.7540	13748.1000	13.7481	0.043	0.0000	0.0000
2026/01/22	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/22	I258	07/05/2026		Bond Future	127.6385	127.6385	127.6326	127.6326	0.005	0.0000	0.0000
2026/01/22	I258	07/05/2026	113.73 Call	Bond Future	13909.3270	13.9093	13903.4498	13.9034	0.042	0.0000	0.0000
2026/01/22	I258	07/05/2026	113.73 Put	Bond Future	0.8670	0.0009	0.8198	0.0008	5.446	0.0000	0.0000
2026/01/22	I258	06/08/2026		Bond Future	127.1140	127.1140	127.1080	127.1080	0.005	0.0000	0.0000
2026/01/22	I258	06/08/2026	112.95 Call	Bond Future	14189.9160	14.1899	14183.4599	14.1835	0.045	0.0000	0.0000
2026/01/22	I258	06/08/2026	112.95 Put	Bond Future	25.8860	0.0259	25.4599	0.0255	1.646	0.0000	0.0000
2026/01/22	I258	05/11/2026		Bond Future	129.3303	129.3303	129.3245	129.3245	0.004	0.0000	0.0000
2026/01/22	I258	05/11/2026	114.95 Call	Bond Future	14468.6607	14.4687	14462.1143	14.4621	0.045	0.0000	0.0000
2026/01/22	I258	05/11/2026	114.95 Put	Bond Future	88.3507	0.0884	87.6143	0.0876	0.834	0.0000	0.0000
2026/01/22	I258	04/02/2027		Bond Future	128.6822	128.6822	128.6759	128.6759	0.005	0.0000	0.0000
2026/01/22	I258	04/02/2027	118.90 Call	Bond Future	10404.8144	10.4048	10396.7644	10.3968	0.077	0.0000	0.0000
2026/01/22	I258	04/02/2027	118.90 Put	Bond Future	622.6044	0.6226	620.8244	0.6208	0.286	0.0000	0.0000
2026/01/22	IGOV	05/02/2026		Index Future	426.8370	426.8370	427.8450	427.8450	0.236	0.0000	0.0000
2026/01/22	IGOV	07/05/2026		Index Future	434.4430	434.4430	435.4690	435.4690	0.236	0.0000	0.0000
2026/01/22	IGOV	06/08/2026		Index Future	442.2450	442.2450	443.2900	443.2900	0.236	0.0000	0.0000
2026/01/22	IGOV	05/11/2026		Index Future	450.0470	450.0470	451.1110	451.1110	0.236	0.0000	0.0000
2026/01/22	IGOV	04/02/2027		Index Future	457.8220	457.8220	458.9060	458.9060	0.237	0.0000	0.0000
2026/01/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/01/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/01/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/01/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/01/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/01/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/01/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/01/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/01/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/01/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/01/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/01/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/01/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/01/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/01/22	R033	05/02/2026		Bond Future	7.9623	114.5653	7.9416	114.6837	0.259	0.0000	0.0000
2026/01/22	R033	05/02/2026	10.49 Call	Bond Future	13355.4900	13.3555	13473.9100	13.4739	0.887	0.0000	0.0000
2026/01/22	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R033	07/05/2026		Bond Future	8.0047	111.5367	7.9830	111.6573	0.271	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	
2026/01/22	R033	07/05/2026	10.38 Call	Bond Future	12298.5400	12.2985	12415.2100	12.4152	0.949	0.0000	0.0000
2026/01/22	R033	07/05/2026	10.38 Put	Bond Future	50.0500	0.0501	46.1700	0.0462	7.752	0.0000	0.0000
2026/01/22	R033	06/08/2026		Bond Future	8.0464	113.5343	8.0236	113.6571	0.284	0.0000	0.0000
2026/01/22	R033	06/08/2026	10.25 Call	Bond Future	11417.4200	11.4174	11526.9100	11.5269	0.959	0.0000	0.0000
2026/01/22	R033	06/08/2026	10.25 Put	Bond Future	337.4000	0.3374	324.0700	0.3241	3.951	0.0000	0.0000
2026/01/22	R033	05/11/2026		Bond Future	8.0985	110.4480	8.0745	110.5732	0.297	0.0000	0.0000
2026/01/22	R033	05/11/2026	9.33 Call	Bond Future	7266.6800	7.2667	7360.7400	7.3607	1.294	0.0000	0.0000
2026/01/22	R033	05/11/2026	9.33 Put	Bond Future	1095.5600	1.0956	1064.4000	1.0644	2.844	0.0000	0.0000
2026/01/22	R033	04/02/2027		Bond Future	8.1653	112.3268	8.1398	112.4545	0.312	0.0000	0.0000
2026/01/22	R033	04/02/2027	8.65 Call	Bond Future	4763.4100	4.7634	4839.1800	4.8392	1.591	0.0000	0.0000
2026/01/22	R033	04/02/2027	8.65 Put	Bond Future	2367.5700	2.3676	2315.6200	2.3156	2.194	0.0000	0.0000
2026/01/22	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	11.00 Call	Bond Future	15446.8900	15.4469	15936.1300	15.9361	3.167	0.0000	0.0000
2026/01/22	R035	05/02/2026	11.17 Call	Bond Future	16321.8600	16.3219	16811.1000	16.8111	2.997	0.0000	0.0000
2026/01/22	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.67 Call	Bond Future	13714.6600	13.7147	14203.9000	14.2039	3.567	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.17 Call	Bond Future	11002.6600	11.0027	11491.9000	11.4919	4.447	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.44 Call	Bond Future	12480.4400	12.4804	12969.6800	12.9697	3.920	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.94 Call	Bond Future	15135.2700	15.1353	15624.5100	15.6245	3.232	0.0000	0.0000
2026/01/22	R035	05/02/2026	12.44 Call	Bond Future	22503.3800	22.5034	22992.6200	22.9926	2.174	0.0000	0.0000
2026/01/22	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026		Bond Future	8.3238	107.4443	8.2477	107.9335	0.914	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.79 Call	Bond Future	14349.7700	14.3498	14839.0100	14.8390	3.409	0.0000	0.0000
2026/01/22	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	8.45 Call	Bond Future	1015.9900	1.0160	1392.5600	1.3926	37.064	0.0000	0.0000
2026/01/22	R035	05/02/2026	8.45 Put	Bond Future	211.0100	0.2110	98.3400	0.0983	53.396	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.25 Call	Bond Future	5722.7700	5.7228	6211.9000	6.2119	8.547	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.25 Put	Bond Future	0.1300	0.0001	0.0200	0.0000	84.615	0.0000	0.0000
2026/01/22	R035	05/02/2026	8.85 Put	Bond Future	6.8300	0.0068	1.8900	0.0019	72.328	0.0000	0.0000
2026/01/22	R035	05/02/2026	8.85 Call	Bond Future	3310.1000	3.3101	3794.4000	3.7944	14.631	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.64 Call	Bond Future	8008.2000	8.0082	8497.4400	8.4974	6.109	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.14 Call	Bond Future	5065.4100	5.0654	5554.3400	5.5543	9.652	0.0000	0.0000
2026/01/22	R035	05/02/2026	9.14 Put	Bond Future	0.3900	0.0004	0.0800	0.0001	79.487	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/22	R035	05/02/2026	8.64 Put	Bond Future	46.3300	0.0463	16.7500	0.0168	63.846	0.0000
2026/01/22	R035	05/02/2026	8.64 Call	Bond Future	2048.0200	2.0480	2507.6800	2.5077	22.444	0.0000
2026/01/22	R035	07/05/2026	8.29 Put	Bond Future	1567.3200	1.5673	1299.2700	1.2993	17.102	0.0000
2026/01/22	R035	07/05/2026	8.29 Call	Bond Future	1056.0100	1.0560	1285.9000	1.2859	21.770	0.0000
2026/01/22	R035	07/05/2026	8.79 Put	Bond Future	558.9900	0.5590	443.0200	0.4430	20.746	0.0000
2026/01/22	R035	07/05/2026	8.79 Call	Bond Future	3139.8800	3.1399	3521.8500	3.5219	12.165	0.0000
2026/01/22	R035	07/05/2026	9.20 Call	Bond Future	5265.4700	5.2655	5709.5200	5.7095	8.433	0.0000
2026/01/22	R035	07/05/2026	9.20 Put	Bond Future	238.0300	0.2380	184.1400	0.1841	22.640	0.0000
2026/01/22	R035	07/05/2026		Bond Future	8.3713	104.8321	8.2921	105.3300	0.946	0.0000
2026/01/22	R035	07/05/2026	10.86 Call	Bond Future	14175.1600	14.1752	14672.0700	14.6721	3.505	0.0000
2026/01/22	R035	07/05/2026	10.86 Put	Bond Future	3.3500	0.0034	2.3200	0.0023	30.746	0.0000
2026/01/22	R035	07/05/2026	10.66 Call	Bond Future	13138.3400	13.1383	13634.2400	13.6342	3.774	0.0000
2026/01/22	R035	07/05/2026	10.66 Put	Bond Future	7.0200	0.0070	4.9800	0.0050	29.060	0.0000
2026/01/22	R035	07/05/2026	10.16 Call	Bond Future	10492.2300	10.4922	10981.6300	10.9816	4.664	0.0000
2026/01/22	R035	07/05/2026	10.16 Put	Bond Future	33.4800	0.0335	24.9400	0.0249	25.508	0.0000
2026/01/22	R035	07/05/2026	9.66 Put	Bond Future	90.4900	0.0905	68.4800	0.0685	24.323	0.0000
2026/01/22	R035	07/05/2026	9.66 Call	Bond Future	7771.1000	7.7711	8247.0300	8.2470	6.124	0.0000
2026/01/22	R035	07/05/2026	10.71 Call	Bond Future	13398.8100	13.3988	13895.0200	13.8950	3.703	0.0000
2026/01/22	R035	07/05/2026	10.71 Put	Bond Future	5.8600	0.0059	4.1300	0.0041	29.522	0.0000
2026/01/22	R035	07/05/2026	10.21 Call	Bond Future	10761.1400	10.7611	11251.2800	11.2513	4.555	0.0000
2026/01/22	R035	07/05/2026	10.21 Put	Bond Future	30.4600	0.0305	22.6600	0.0227	25.607	0.0000
2026/01/22	R035	07/05/2026	9.71 Put	Bond Future	81.6200	0.0816	61.6500	0.0617	24.467	0.0000
2026/01/22	R035	07/05/2026	9.71 Call	Bond Future	8044.9300	8.0449	8522.9000	8.5229	5.941	0.0000
2026/01/22	R035	07/05/2026	10.64 Call	Bond Future	13033.9300	13.0339	13529.6900	13.5297	3.804	0.0000
2026/01/22	R035	07/05/2026	10.64 Put	Bond Future	7.5400	0.0075	5.3600	0.0054	28.912	0.0000
2026/01/22	R035	07/05/2026	10.14 Call	Bond Future	10384.4700	10.3845	10873.5500	10.8736	4.710	0.0000
2026/01/22	R035	07/05/2026	10.14 Put	Bond Future	34.7900	0.0348	25.9300	0.0259	25.467	0.0000
2026/01/22	R035	07/05/2026	9.64 Put	Bond Future	94.3300	0.0943	71.4500	0.0715	24.255	0.0000
2026/01/22	R035	07/05/2026	9.64 Call	Bond Future	7661.5500	7.6616	8136.6100	8.1366	6.201	0.0000
2026/01/22	R035	06/08/2026	10.22 Call	Bond Future	10455.1200	10.4551	10934.4100	10.9344	4.584	0.0000
2026/01/22	R035	06/08/2026	10.22 Put	Bond Future	165.4700	0.1655	137.8200	0.1378	16.710	0.0000
2026/01/22	R035	06/08/2026	9.72 Call	Bond Future	7887.4400	7.8874	8343.5800	8.3436	5.783	0.0000
2026/01/22	R035	06/08/2026	9.72 Put	Bond Future	314.6800	0.3147	263.8800	0.2639	16.143	0.0000
2026/01/22	R035	06/08/2026	9.22 Put	Bond Future	622.4000	0.6224	527.5900	0.5276	15.233	0.0000
2026/01/22	R035	06/08/2026	9.22 Call	Bond Future	5372.9600	5.3730	5785.0900	5.7851	7.670	0.0000
2026/01/22	R035	06/08/2026	10.13 Call	Bond Future	9993.3100	9.9933	10469.4700	10.4695	4.765	0.0000
2026/01/22	R035	06/08/2026	10.13 Put	Bond Future	185.1300	0.1851	154.3500	0.1544	16.626	0.0000
2026/01/22	R035	06/08/2026	9.63 Call	Bond Future	7427.6700	7.4277	7877.7900	7.8778	6.060	0.0000
2026/01/22	R035	06/08/2026	9.63 Put	Bond Future	355.0000	0.3550	298.1800	0.2982	16.006	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/01/22	R035	06/08/2026	9.13 Put	Bond Future	702.1600	0.7022	596.4000	0.5964	15.062	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.13 Call	Bond Future	4933.2000	4.9332	5334.3800	5.3344	8.132	0.0000	0.0000
2026/01/22	R035	06/08/2026		Bond Future	8.4193	106.7098	8.3367	107.2167	0.981	0.0000	0.0000
2026/01/22	R035	06/08/2026	11.06 Call	Bond Future	14655.1400	14.6551	15156.6900	15.1567	3.422	0.0000	0.0000
2026/01/22	R035	06/08/2026	11.06 Put	Bond Future	26.1300	0.0261	20.7400	0.0207	20.628	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.29 Put	Bond Future	2221.3500	2.2214	1943.3300	1.9433	12.516	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.29 Call	Bond Future	1426.6500	1.4267	1655.5700	1.6556	16.046	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.79 Put	Bond Future	1118.0900	1.1181	958.8000	0.9588	14.247	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.79 Call	Bond Future	3353.8500	3.3539	3701.5000	3.7015	10.366	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.39 Call	Bond Future	6214.5200	6.2145	6644.7500	6.6448	6.923	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.39 Put	Bond Future	492.3100	0.4923	415.6000	0.4156	15.582	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.71 Call	Bond Future	7836.2300	7.8362	8291.7400	8.2917	5.813	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.71 Put	Bond Future	318.8700	0.3189	267.4400	0.2674	16.129	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.21 Call	Bond Future	5323.7200	5.3237	5734.7000	5.7347	7.720	0.0000	0.0000
2026/01/22	R035	06/08/2026	9.21 Put	Bond Future	630.7000	0.6307	534.7400	0.5347	15.215	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.71 Put	Bond Future	1248.6900	1.2487	1073.6800	1.0737	14.015	0.0000	0.0000
2026/01/22	R035	06/08/2026	8.71 Call	Bond Future	3007.3600	3.0074	3339.2900	3.3393	11.037	0.0000	0.0000
2026/01/22	R035	05/11/2026	9.80 Call	Bond Future	7967.7400	7.9677	8419.3400	8.4193	5.668	0.0000	0.0000
2026/01/22	R035	05/11/2026	9.80 Put	Bond Future	461.7900	0.4618	397.5000	0.3975	13.922	0.0000	0.0000
2026/01/22	R035	05/11/2026	9.30 Call	Bond Future	5566.9500	5.5670	5974.4800	5.9745	7.321	0.0000	0.0000
2026/01/22	R035	05/11/2026	9.30 Put	Bond Future	814.7400	0.8147	706.3800	0.7064	13.300	0.0000	0.0000
2026/01/22	R035	05/11/2026	8.80 Put	Bond Future	1448.3300	1.4483	1267.9000	1.2679	12.458	0.0000	0.0000
2026/01/22	R035	05/11/2026	8.80 Call	Bond Future	3342.2200	3.3422	3677.6800	3.6777	10.037	0.0000	0.0000
2026/01/22	R035	05/11/2026		Bond Future	8.4787	104.0472	8.3925	104.5631	1.017	0.0000	0.0000
2026/01/22	R035	05/11/2026	10.03 Call	Bond Future	9095.7300	9.0957	9561.0900	9.5611	5.116	0.0000	0.0000
2026/01/22	R035	05/11/2026	10.03 Put	Bond Future	356.9900	0.3570	306.4600	0.3065	14.154	0.0000	0.0000
2026/01/22	R035	04/02/2027		Bond Future	8.5515	105.8182	8.4614	106.3432	1.054	0.0000	0.0000
2026/01/22	R035	04/02/2027	9.02 Call	Bond Future	4207.9800	4.2080	4562.5600	4.5626	8.426	0.0000	0.0000
2026/01/22	R035	04/02/2027	9.02 Put	Bond Future	1534.7100	1.5347	1364.2600	1.3643	11.106	0.0000	0.0000
2026/01/22	R038	05/02/2026		Bond Future	8.8354	118.9498	8.7442	119.6932	1.032	0.0000	0.0000
2026/01/22	R038	05/02/2026	11.44 Call	Bond Future	18664.5600	18.6646	19407.9700	19.4080	3.983	0.0000	0.0000
2026/01/22	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R038	07/05/2026		Bond Future	8.8972	115.5572	8.8026	116.3137	1.063	0.0000	0.0000
2026/01/22	R038	07/05/2026	11.40 Call	Bond Future	17713.4300	17.7134	18468.1500	18.4682	4.261	0.0000	0.0000
2026/01/22	R038	07/05/2026	11.40 Put	Bond Future	5.5000	0.0055	3.6400	0.0036	33.818	0.0000	0.0000
2026/01/22	R038	06/08/2026		Bond Future	8.9594	117.6267	8.8611	118.3970	1.096	0.0000	0.0000
2026/01/22	R038	06/08/2026	11.77 Call	Bond Future	19303.9700	19.3040	20066.4200	20.0664	3.950	0.0000	0.0000
2026/01/22	R038	06/08/2026	11.77 Put	Bond Future	34.1400	0.0341	26.3200	0.0263	22.906	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/22	R038	05/11/2026		Bond Future	9.0290	114.1699	8.9270	114.9536	1.130	0.0000	0.0000
2026/01/22	R038	05/11/2026	10.72 Call	Bond Future	12351.9000	12.3519	13071.0500	13.0711	5.822	0.0000	0.0000
2026/01/22	R038	05/11/2026	10.72 Put	Bond Future	387.9600	0.3880	323.3400	0.3233	16.656	0.0000	0.0000
2026/01/22	R038	04/02/2027		Bond Future	9.1098	116.1117	9.0038	116.9092	1.164	0.0000	0.0000
2026/01/22	R038	04/02/2027	9.60 Call	Bond Future	5617.5900	5.6176	6161.2200	6.1612	9.677	0.0000	0.0000
2026/01/22	R038	04/02/2027	9.60 Put	Bond Future	2031.3000	2.0313	1777.4100	1.7774	12.499	0.0000	0.0000
2026/01/22	R053	05/02/2026		Bond Future	9.0886	129.6272	9.0027	130.6803	0.946	0.0000	0.0000
2026/01/22	R053	05/02/2026	11.49 Call	Bond Future	24293.4700	24.2935	25346.5700	25.3466	4.335	0.0000	0.0000
2026/01/22	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R053	07/05/2026		Bond Future	9.1396	126.0452	9.0511	127.1169	0.968	0.0000	0.0000
2026/01/22	R053	07/05/2026	11.69 Call	Bond Future	25280.4800	25.2805	26348.8500	26.3489	4.226	0.0000	0.0000
2026/01/22	R053	07/05/2026	11.69 Put	Bond Future	10.4200	0.0104	7.1200	0.0071	31.670	0.0000	0.0000
2026/01/22	R053	06/08/2026		Bond Future	9.1903	128.3027	9.0993	129.3936	0.991	0.0000	0.0000
2026/01/22	R053	06/08/2026	12.28 Call	Bond Future	29229.0300	29.2290	30311.5800	30.3116	3.704	0.0000	0.0000
2026/01/22	R053	06/08/2026	12.28 Put	Bond Future	37.5900	0.0376	29.2600	0.0293	22.160	0.0000	0.0000
2026/01/22	R053	05/11/2026		Bond Future	9.2457	124.6514	9.1519	125.7615	1.014	0.0000	0.0000
2026/01/22	R053	05/11/2026	11.21 Call	Bond Future	20498.0100	20.4980	21520.5100	21.5205	4.988	0.0000	0.0000
2026/01/22	R053	05/11/2026	11.21 Put	Bond Future	622.3100	0.6223	534.7600	0.5348	14.069	0.0000	0.0000
2026/01/22	R053	04/02/2027		Bond Future	9.3081	126.7716	9.2115	127.9010	1.038	0.0000	0.0000
2026/01/22	R053	04/02/2027	9.99 Call	Bond Future	10153.5200	10.1535	10977.1500	10.9772	8.112	0.0000	0.0000
2026/01/22	R053	04/02/2027	9.99 Put	Bond Future	2655.1300	2.6551	2349.3500	2.3494	11.517	0.0000	0.0000
2026/01/22	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/22	R186	05/02/2026	8.43 Call	Bond Future	31.9500	0.0320	30.8600	0.0309	3.412	0.0000	0.0000
2026/01/22	R186	05/02/2026	8.43 Put	Bond Future	31.9500	0.0320	30.8600	0.0309	3.412	0.0000	0.0000
2026/01/22	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/22	R186	07/05/2026	8.69 Call	Bond Future	84.9800	0.0850	84.5800	0.0846	0.471	0.0000	0.0000
2026/01/22	R186	07/05/2026	8.69 Put	Bond Future	84.9800	0.0850	84.5800	0.0846	0.471	0.0000	0.0000
2026/01/22	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/22	R186	06/08/2026	8.57 Call	Bond Future	79.0100	0.0790	78.8100	0.0788	0.253	0.0000	0.0000
2026/01/22	R186	06/08/2026	8.57 Put	Bond Future	79.0100	0.0790	78.8100	0.0788	0.253	0.0000	0.0000
2026/01/22	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/22	R186	05/11/2026	8.12 Call	Bond Future	47.3100	0.0473	47.2300	0.0472	0.169	0.0000	0.0000
2026/01/22	R186	05/11/2026	8.12 Put	Bond Future	47.3100	0.0473	47.2300	0.0472	0.169	0.0000	0.0000
2026/01/22	R202	05/02/2026		Bond Future	291.3282	291.3282	291.5118	291.5118	0.063	0.0000	0.0000
2026/01/22	R202	05/02/2026	277.82 Call	Bond Future	13508.2000	13.5082	13691.7500	13.6918	1.359	0.0000	0.0000
2026/01/22	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R202	07/05/2026		Bond Future	296.5193	296.5193	296.7062	296.7062	0.063	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	
2026/01/22	R202	07/05/2026	277.55 Call	Bond Future	18969.2700	18.9693	19156.1900	19.1562	0.985	0.0000	0.0000
2026/01/22	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R202	06/08/2026		Bond Future	296.5070	296.5070	296.6974	296.6974	0.064	0.0000	0.0000
2026/01/22	R202	06/08/2026	278.86 Call	Bond Future	17647.0100	17.6470	17837.4300	17.8374	1.079	0.0000	0.0000
2026/01/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R202	05/11/2026		Bond Future	301.6779	301.6779	301.8723	301.8723	0.064	0.0000	0.0000
2026/01/22	R202	05/11/2026	280.46 Call	Bond Future	21217.8600	21.2179	21412.3300	21.4123	0.917	0.0000	0.0000
2026/01/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R202	04/02/2027		Bond Future	301.4144	301.4144	301.6119	301.6119	0.066	0.0000	0.0000
2026/01/22	R202	04/02/2027	294.73 Call	Bond Future	6684.4400	6.6844	6881.8900	6.8819	2.954	0.0000	0.0000
2026/01/22	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R209	05/02/2026		Bond Future	8.5285	87.0145	8.4475	87.5042	0.950	0.0000	0.0000
2026/01/22	R209	05/02/2026	10.93 Call	Bond Future	13002.6500	13.0027	13492.3200	13.4923	3.766	0.0000	0.0000
2026/01/22	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R209	07/05/2026		Bond Future	8.5787	85.3931	8.4948	85.8914	0.979	0.0000	0.0000
2026/01/22	R209	07/05/2026	11.07 Call	Bond Future	13226.7000	13.2267	13723.9000	13.7239	3.759	0.0000	0.0000
2026/01/22	R209	07/05/2026	11.07 Put	Bond Future	3.4600	0.0035	2.3600	0.0024	31.792	0.0000	0.0000
2026/01/22	R209	06/08/2026		Bond Future	8.6290	86.9225	8.5420	87.4298	1.009	0.0000	0.0000
2026/01/22	R209	06/08/2026	11.39 Call	Bond Future	14278.1400	14.2781	14780.7000	14.7807	3.520	0.0000	0.0000
2026/01/22	R209	06/08/2026	11.39 Put	Bond Future	22.1300	0.0221	17.4100	0.0174	21.329	0.0000	0.0000
2026/01/22	R209	05/11/2026		Bond Future	8.6866	85.2684	8.5963	85.7846	1.040	0.0000	0.0000
2026/01/22	R209	05/11/2026	10.32 Call	Bond Future	9012.7800	9.0128	9481.1900	9.4812	5.197	0.0000	0.0000
2026/01/22	R209	05/11/2026	10.32 Put	Bond Future	331.4800	0.3315	283.6500	0.2837	14.429	0.0000	0.0000
2026/01/22	R209	04/02/2027		Bond Future	8.7548	86.7195	8.6609	87.2449	1.072	0.0000	0.0000
2026/01/22	R209	04/02/2027	9.28 Call	Bond Future	4265.0800	4.2651	4629.0000	4.6290	8.533	0.0000	0.0000
2026/01/22	R209	04/02/2027	9.28 Put	Bond Future	1400.6100	1.4006	1239.1700	1.2392	11.526	0.0000	0.0000
2026/01/22	R210	05/02/2026		Bond Future	257.9654	257.9654	258.1136	258.1136	0.057	0.0000	0.0000
2026/01/22	R210	05/02/2026	253.10 Call	Bond Future	4865.4200	4.8654	5013.5700	5.0136	3.045	0.0000	0.0000
2026/01/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R210	07/05/2026		Bond Future	259.0971	259.0971	259.2479	259.2479	0.058	0.0000	0.0000
2026/01/22	R210	07/05/2026	255.40 Call	Bond Future	3697.0500	3.6971	3847.9100	3.8479	4.081	0.0000	0.0000
2026/01/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R210	06/08/2026		Bond Future	263.8005	263.8005	263.9544	263.9544	0.058	0.0000	0.0000
2026/01/22	R210	06/08/2026	259.84 Call	Bond Future	3960.5000	3.9605	4114.4100	4.1144	3.886	0.0000	0.0000
2026/01/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R210	05/11/2026		Bond Future	264.8874	264.8874	265.0440	265.0440	0.059	0.0000	0.0000
2026/01/22	R210	05/11/2026	253.33 Call	Bond Future	11557.4300	11.5574	11714.0300	11.7140	1.355	0.0000	0.0000
2026/01/22	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/22	R210	04/02/2027		Bond Future	269.4603	269.4603	269.6204	269.6204	0.059	0.0000	0.0000
2026/01/22	R210	04/02/2027	266.03 Call	Bond Future	3430.2600	3.4303	3590.4000	3.5904	4.668	0.0000	0.0000
2026/01/22	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R213	05/02/2026		Bond Future	7.5959	100.6851	7.5803	100.7484	0.204	0.0000	0.0000
2026/01/22	R213	05/02/2026	9.89 Call	Bond Future	8814.9400	8.8149	8878.1500	8.8782	0.717	0.0000	0.0000
2026/01/22	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R213	07/05/2026		Bond Future	7.6234	98.9049	7.6069	98.9693	0.216	0.0000	0.0000
2026/01/22	R213	07/05/2026	9.80 Call	Bond Future	8065.4700	8.0655	8129.3400	8.1293	0.792	0.0000	0.0000
2026/01/22	R213	07/05/2026	9.80 Put	Bond Future	5.3700	0.0054	4.8400	0.0048	9.870	0.0000	0.0000
2026/01/22	R213	06/08/2026		Bond Future	7.6491	100.6764	7.6315	100.7420	0.230	0.0000	0.0000
2026/01/22	R213	06/08/2026	9.69 Call	Bond Future	7310.0000	7.3100	7372.9400	7.3729	0.861	0.0000	0.0000
2026/01/22	R213	06/08/2026	9.69 Put	Bond Future	49.7400	0.0497	47.0500	0.0471	5.408	0.0000	0.0000
2026/01/22	R213	05/11/2026		Bond Future	7.6924	98.8606	7.6735	98.9276	0.245	0.0000	0.0000
2026/01/22	R213	05/11/2026	8.75 Call	Bond Future	4017.5100	4.0175	4071.9900	4.0720	1.356	0.0000	0.0000
2026/01/22	R213	05/11/2026	8.75 Put	Bond Future	346.2300	0.3462	333.7100	0.3337	3.616	0.0000	0.0000
2026/01/22	R213	04/02/2027		Bond Future	7.7548	100.5439	7.7345	100.6123	0.262	0.0000	0.0000
2026/01/22	R213	04/02/2027	8.14 Call	Bond Future	2212.9900	2.2130	2255.3900	2.2554	1.916	0.0000	0.0000
2026/01/22	R213	04/02/2027	8.14 Put	Bond Future	926.0100	0.9260	899.9400	0.8999	2.815	0.0000	0.0000
2026/01/22	R214	05/02/2026		Bond Future	9.0798	81.9744	8.9938	82.5703	0.948	0.0000	0.0000
2026/01/22	R214	05/02/2026	11.26 Call	Bond Future	13199.2400	13.1992	13795.1500	13.7952	4.515	0.0000	0.0000
2026/01/22	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R214	07/05/2026		Bond Future	9.1346	80.1189	9.0459	80.7253	0.970	0.0000	0.0000
2026/01/22	R214	07/05/2026	11.53 Call	Bond Future	14183.3000	14.1833	14787.2500	14.7873	4.258	0.0000	0.0000
2026/01/22	R214	07/05/2026	11.53 Put	Bond Future	7.8700	0.0079	5.4400	0.0054	30.877	0.0000	0.0000
2026/01/22	R214	06/08/2026		Bond Future	9.1901	81.5539	9.0987	82.1713	0.995	0.0000	0.0000
2026/01/22	R214	06/08/2026	11.97 Call	Bond Future	15961.3800	15.9614	16571.7100	16.5717	3.824	0.0000	0.0000
2026/01/22	R214	06/08/2026	11.97 Put	Bond Future	33.3300	0.0333	26.2600	0.0263	21.212	0.0000	0.0000
2026/01/22	R214	05/11/2026		Bond Future	9.2532	79.6624	9.1589	80.2906	1.019	0.0000	0.0000
2026/01/22	R214	05/11/2026	10.97 Call	Bond Future	10732.2800	10.7323	11301.1700	11.3012	5.301	0.0000	0.0000
2026/01/22	R214	05/11/2026	10.97 Put	Bond Future	420.9900	0.4210	361.6600	0.3617	14.093	0.0000	0.0000
2026/01/22	R214	04/02/2027		Bond Future	9.3258	81.0184	9.2285	81.6576	1.044	0.0000	0.0000
2026/01/22	R214	04/02/2027	9.90 Call	Bond Future	5302.5600	5.3026	5751.1800	5.7512	8.460	0.0000	0.0000
2026/01/22	R214	04/02/2027	9.90 Put	Bond Future	1675.6400	1.6756	1485.1100	1.4851	11.371	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.50 Put	Bond Future	84.8300	0.0848	29.7600	0.0298	64.918	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.50 Call	Bond Future	2563.5000	2.5635	3244.6300	3.2446	26.570	0.0000	0.0000
2026/01/22	R248	05/02/2026	10.00 Put	Bond Future	0.8800	0.0009	0.1700	0.0002	80.682	0.0000	0.0000
2026/01/22	R248	05/02/2026	10.00 Call	Bond Future	6651.4800	6.6515	7386.9700	7.3870	11.058	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/01/22	R248	05/02/2026	10.48 Call	Bond Future	10376.5000	10.3765	11112.6900	11.1127	7.095	0.0000	0.0000
2026/01/22	R248	05/02/2026	10.48 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/22	R248	05/02/2026		Bond Future	9.2197	99.5346	9.1387	100.2708	0.879	0.0000	0.0000
2026/01/22	R248	05/02/2026	11.46 Call	Bond Future	17227.0700	17.2271	17963.2700	17.9633	4.274	0.0000	0.0000
2026/01/22	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.65 Put	Bond Future	23.0200	0.0230	6.6300	0.0066	71.199	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.65 Call	Bond Future	3786.0000	3.7860	4505.8100	4.5058	19.012	0.0000	0.0000
2026/01/22	R248	05/02/2026	8.90 Put	Bond Future	2976.1600	2.9762	2270.4200	2.2704	23.713	0.0000	0.0000
2026/01/22	R248	05/02/2026	8.90 Call	Bond Future	17.7200	0.0177	48.1800	0.0482	171.896	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.40 Put	Bond Future	191.1600	0.1912	77.2500	0.0773	59.589	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.40 Call	Bond Future	1797.4600	1.7975	2419.7500	2.4198	34.621	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.90 Call	Bond Future	5843.0400	5.8430	6577.4600	6.5775	12.569	0.0000	0.0000
2026/01/22	R248	05/02/2026	9.90 Put	Bond Future	2.2600	0.0023	0.4800	0.0005	78.761	0.0000	0.0000
2026/01/22	R248	07/05/2026		Bond Future	9.2738	96.8468	9.1904	97.5961	0.899	0.0000	0.0000
2026/01/22	R248	07/05/2026	11.72 Call	Bond Future	18377.5000	18.3775	19123.5300	19.1235	4.059	0.0000	0.0000
2026/01/22	R248	07/05/2026	11.72 Put	Bond Future	10.9800	0.0110	7.7700	0.0078	29.235	0.0000	0.0000
2026/01/22	R248	06/08/2026		Bond Future	9.3285	98.5815	9.2427	99.3442	0.921	0.0000	0.0000
2026/01/22	R248	06/08/2026	12.37 Call	Bond Future	21763.2400	21.7632	22519.5300	22.5195	3.475	0.0000	0.0000
2026/01/22	R248	06/08/2026	12.37 Put	Bond Future	31.0000	0.0310	24.5700	0.0246	20.742	0.0000	0.0000
2026/01/22	R248	05/11/2026		Bond Future	9.3899	95.8424	9.3015	96.6184	0.942	0.0000	0.0000
2026/01/22	R248	05/11/2026	11.31 Call	Bond Future	15132.1600	15.1322	15841.5700	15.8416	4.688	0.0000	0.0000
2026/01/22	R248	05/11/2026	11.31 Put	Bond Future	514.5800	0.5146	447.9400	0.4479	12.950	0.0000	0.0000
2026/01/22	R248	04/02/2027		Bond Future	9.4600	97.4734	9.3687	98.2630	0.964	0.0000	0.0000
2026/01/22	R248	04/02/2027	10.11 Call	Bond Future	7323.0900	7.3231	7893.5700	7.8936	7.790	0.0000	0.0000
2026/01/22	R248	04/02/2027	10.11 Put	Bond Future	1989.8600	1.9899	1770.7600	1.7708	11.011	0.0000	0.0000
2026/01/22	R2R9	05/02/2026		Bond Future	8.9705	110.4853	8.8743	111.2588	1.073	0.0000	0.0000
2026/01/22	R2R9	05/02/2026	102.99 Call	Bond Future	97494.7200	97.4947	98268.2200	98.2682	0.793	0.0000	0.0000
2026/01/22	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R2R9	07/05/2026		Bond Future	9.0331	107.4490	8.9334	108.2361	1.103	0.0000	0.0000
2026/01/22	R2R9	07/05/2026	99.91 Call	Bond Future	96599.2800	96.5993	97386.4100	97.3864	0.815	0.0000	0.0000
2026/01/22	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R2R9	06/08/2026		Bond Future	9.0961	109.3733	8.9929	110.1747	1.135	0.0000	0.0000
2026/01/22	R2R9	06/08/2026	101.74 Call	Bond Future	96253.8400	96.2538	97055.1900	97.0552	0.833	0.0000	0.0000
2026/01/22	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R2R9	05/11/2026		Bond Future	9.1661	106.2784	9.0592	107.0938	1.167	0.0000	0.0000
2026/01/22	R2R9	05/11/2026	98.56 Call	Bond Future	95308.3300	95.3083	96123.7400	96.1237	0.856	0.0000	0.0000
2026/01/22	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	R2R9	04/02/2027		Bond Future	9.2466	108.0861	9.1356	108.9158	1.200	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
2026/01/22	R2R9	04/02/2027	9.89 Call	Bond Future	5987.3000	5.9873	6606.8100	6.6068	10.347	0.0000
2026/01/22	R2R9	04/02/2027	9.89 Put	Bond Future	1353.7300	1.3537	1143.5800	1.1436	15.524	0.0000
2026/01/22	R4R2	05/02/2026		Bond Future	9.1857	111.5018	9.0895	112.3547	1.047	0.0000
2026/01/22	R4R2	05/02/2026	103.43 Call	Bond Future	98226.5000	98.2265	99079.4100	99.0794	0.868	0.0000
2026/01/22	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	R4R2	07/05/2026		Bond Future	9.2494	108.3574	9.1500	109.2253	1.074	0.0000
2026/01/22	R4R2	07/05/2026	100.23 Call	Bond Future	97268.3000	97.2683	98136.1900	98.1362	0.892	0.0000
2026/01/22	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	R4R2	06/08/2026		Bond Future	9.3135	110.2980	9.2108	111.1817	1.103	0.0000
2026/01/22	R4R2	06/08/2026	102.06 Call	Bond Future	96880.7700	96.8808	97764.3800	97.7644	0.912	0.0000
2026/01/22	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	R4R2	05/11/2026		Bond Future	9.3838	107.0930	9.2776	107.9920	1.132	0.0000
2026/01/22	R4R2	05/11/2026	98.76 Call	Bond Future	95870.4000	95.8704	96769.4600	96.7695	0.938	0.0000
2026/01/22	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/22	R4R2	04/02/2027		Bond Future	9.4635	108.9144	9.3535	109.8292	1.161	0.0000
2026/01/22	R4R2	04/02/2027	10.13 Call	Bond Future	6764.8800	6.7649	7454.2200	7.4542	10.190	0.0000
2026/01/22	R4R2	04/02/2027	10.13 Put	Bond Future	1458.8300	1.4588	1233.4200	1.2334	15.451	0.0000
2026/01/22	RR87	05/02/2026		Bond Future	6.8809	105.3061	6.8710	105.3133	0.143	0.0000
2026/01/22	RR87	05/02/2026	6.91 Call	Bond Future	41.6091	0.0416	45.1959	0.0452	8.620	0.0000
2026/01/22	RR87	05/02/2026	6.91 Put	Bond Future	20.3891	0.0204	16.7959	0.0168	17.623	0.0000
2026/01/22	RR87	07/05/2026		Bond Future	6.7756	103.0442	6.7615	103.0522	0.208	0.0000
2026/01/22	RR87	07/05/2026	6.81 Call	Bond Future	85.4494	0.0854	89.4957	0.0895	4.735	0.0000
2026/01/22	RR87	07/05/2026	6.81 Put	Bond Future	65.9794	0.0660	62.0257	0.0620	5.992	0.0000
2026/01/22	RR87	06/08/2026		Bond Future	6.4853	101.1458	6.4609	101.1544	0.375	0.0000
2026/01/22	RR87	06/08/2026	6.53 Call	Bond Future	82.3107	0.0823	86.8099	0.0868	5.466	0.0000
2026/01/22	RR87	06/08/2026	6.53 Put	Bond Future	66.4407	0.0664	62.3199	0.0623	6.202	0.0000
2026/01/22	RR87	05/11/2026		Bond Future	5.3183	102.8854	5.2397	102.8944	1.477	0.0000
2026/01/22	RR87	05/11/2026	5.27 Call	Bond Future	22.8481	0.0228	27.2571	0.0273	19.297	0.0000
2026/01/22	RR87	05/11/2026	5.27 Put	Bond Future	28.3881	0.0284	23.7771	0.0238	16.243	0.0000
2026/01/22	RR88	05/02/2026		Bond Future	6.8865	108.5861	6.8765	108.6029	0.145	0.0000
2026/01/22	RR88	05/02/2026	6.89 Call	Bond Future	92.5735	0.0926	98.3971	0.0984	6.291	0.0000
2026/01/22	RR88	05/02/2026	6.89 Put	Bond Future	86.6335	0.0866	75.6371	0.0756	12.693	0.0000
2026/01/22	RR88	07/05/2026		Bond Future	6.8519	106.3557	6.8401	106.3736	0.171	0.0000
2026/01/22	RR88	07/05/2026	6.84 Call	Bond Future	217.4320	0.2174	225.2259	0.2252	3.585	0.0000
2026/01/22	RR88	07/05/2026	6.84 Put	Bond Future	235.5720	0.2356	225.4459	0.2254	4.299	0.0000
2026/01/22	RR88	06/08/2026		Bond Future	6.7884	105.3487	6.7742	105.3659	0.209	0.0000
2026/01/22	RR88	06/08/2026	6.79 Call	Bond Future	306.6504	0.3067	314.5564	0.3146	2.578	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
2026/01/22	RR88	06/08/2026	6.79 Put	Bond Future	304.7004	0.3047	295.4764	0.2955	3.027	0.0000	0.0000
2026/01/22	RR88	05/11/2026		Bond Future	6.7250	106.5812	6.7073	106.5999	0.264	0.0000	0.0000
2026/01/22	RR88	05/11/2026	6.71 Call	Bond Future	309.4449	0.3094	318.2065	0.3182	2.831	0.0000	0.0000
2026/01/22	RR88	05/11/2026	6.71 Put	Bond Future	325.2549	0.3253	315.3265	0.3153	3.052	0.0000	0.0000
2026/01/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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