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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2026 TO 23/01/2026

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	
2026/01/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2029	05/02/2026		Bond Future	144.5684	144.5684	144.8867	144.8867	0.220	0.0000	0.0000
2026/01/23	2029	05/02/2026	140.11 Call	Bond Future	4458.3800	4.4584	4776.6800	4.7767	7.139	0.0000	0.0000
2026/01/23	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2029	07/05/2026		Bond Future	145.6899	145.6899	146.0111	146.0111	0.220	0.0000	0.0000
2026/01/23	2029	07/05/2026	141.82 Call	Bond Future	3869.8500	3.8699	4191.0800	4.1911	8.301	0.0000	0.0000
2026/01/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	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	
2026/01/23	2029	06/08/2026			Bond Future	148.3348	148.3348	148.6559	148.6559	0.216	0.0000	0.0000
2026/01/23	2029	06/08/2026	144.10 Call		Bond Future	4234.7700	4.2348	4555.8500	4.5559	7.582	0.0000	0.0000
2026/01/23	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2029	05/11/2026			Bond Future	149.4469	149.4469	149.7686	149.7686	0.215	0.0000	0.0000
2026/01/23	2029	05/11/2026	147.56 Call		Bond Future	1886.9300	1.8869	2208.5900	2.2086	17.047	0.0000	0.0000
2026/01/23	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2029	04/02/2027			Bond Future	152.0278	152.0278	152.3493	152.3493	0.211	0.0000	0.0000
2026/01/23	2029	04/02/2027	149.72 Call		Bond Future	2307.8200	2.3078	2629.3100	2.6293	13.930	0.0000	0.0000
2026/01/23	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2030	05/02/2026			Bond Future	7.3131	102.5489	7.2627	102.7226	0.689	0.0000	0.0000
2026/01/23	2030	05/02/2026	9.49 Call		Bond Future	7169.9900	7.1700	7343.7300	7.3437	2.423	0.0000	0.0000
2026/01/23	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2030	07/05/2026			Bond Future	7.3335	104.3508	7.2798	104.5256	0.733	0.0000	0.0000
2026/01/23	2030	07/05/2026	9.39 Call		Bond Future	6426.9900	6.4270	6601.5600	6.6016	2.716	0.0000	0.0000
2026/01/23	2030	07/05/2026	9.39 Put		Bond Future	3.7300	0.0037	3.4400	0.0034	7.775	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.21 Put		Bond Future	765.3700	0.7654	706.8400	0.7068	7.647	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.21 Call		Bond Future	362.9400	0.3629	479.2700	0.4793	32.052	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.71 Put		Bond Future	213.1800	0.2132	217.0500	0.2171	1.815	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.71 Call		Bond Future	1427.7300	1.4277	1606.4600	1.6065	12.518	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.92 Call		Bond Future	2009.3900	2.0094	2190.2400	2.1902	9.000	0.0000	0.0000
2026/01/23	2030	07/05/2026	7.92 Put		Bond Future	125.0400	0.1250	131.0300	0.1310	4.790	0.0000	0.0000
2026/01/23	2030	06/08/2026	7.21 Put		Bond Future	984.0300	0.9840	949.3200	0.9493	3.527	0.0000	0.0000
2026/01/23	2030	06/08/2026	7.21 Call		Bond Future	552.0400	0.5520	691.0300	0.6910	25.178	0.0000	0.0000
2026/01/23	2030	06/08/2026	7.71 Put		Bond Future	446.4300	0.4464	452.2700	0.4523	1.308	0.0000	0.0000
2026/01/23	2030	06/08/2026	7.71 Call		Bond Future	1532.9200	1.5329	1712.4600	1.7125	11.712	0.0000	0.0000
2026/01/23	2030	06/08/2026	8.06 Call		Bond Future	2394.2200	2.3942	2576.9300	2.5769	7.631	0.0000	0.0000
2026/01/23	2030	06/08/2026	8.06 Put		Bond Future	261.2700	0.2613	270.2800	0.2703	3.449	0.0000	0.0000
2026/01/23	2030	06/08/2026			Bond Future	7.3513	102.2106	7.2944	102.3843	0.774	0.0000	0.0000
2026/01/23	2030	06/08/2026	9.22 Call		Bond Future	5553.5900	5.5536	5731.5200	5.7315	3.204	0.0000	0.0000
2026/01/23	2030	06/08/2026	9.22 Put		Bond Future	46.6700	0.0467	50.9000	0.0509	9.064	0.0000	0.0000
2026/01/23	2030	05/11/2026			Bond Future	7.3732	103.9689	7.3125	104.1422	0.822	0.0000	0.0000
2026/01/23	2030	05/11/2026	8.39 Call		Bond Future	3132.0300	3.1320	3276.1000	3.2761	4.600	0.0000	0.0000
2026/01/23	2030	05/11/2026	8.39 Put		Bond Future	278.5500	0.2786	249.2900	0.2493	10.504	0.0000	0.0000
2026/01/23	2030	04/02/2027			Bond Future	7.4147	101.7328	7.3498	101.9051	0.875	0.0000	0.0000
2026/01/23	2030	04/02/2027	7.82 Call		Bond Future	1757.6400	1.7576	1870.2100	1.8702	6.405	0.0000	0.0000
2026/01/23	2030	04/02/2027	7.82 Put		Bond Future	689.8100	0.6898	630.0500	0.6301	8.663	0.0000	0.0000
2026/01/23	2031	05/02/2026			Bond Future	112.3911	112.3911	112.5859	112.5859	0.173	0.0000	0.0000
2026/01/23	2031	05/02/2026	111.76 Call		Bond Future	646.8600	0.6469	830.5300	0.8305	28.394	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
2026/01/23	2031	05/02/2026	111.76 Put	Bond Future	15.7600	0.0158	4.6200	0.0046	70.685	0.0000	0.0000
2026/01/23	2031	07/05/2026		Bond Future	114.3938	114.3938	114.5900	114.5900	0.172	0.0000	0.0000
2026/01/23	2031	07/05/2026	113.84 Call	Bond Future	783.7700	0.7838	924.8500	0.9249	18.000	0.0000	0.0000
2026/01/23	2031	07/05/2026	113.84 Put	Bond Future	229.9700	0.2300	174.8300	0.1748	23.977	0.0000	0.0000
2026/01/23	2031	06/08/2026		Bond Future	114.0582	114.0582	114.2530	114.2530	0.171	0.0000	0.0000
2026/01/23	2031	06/08/2026	113.81 Call	Bond Future	748.2100	0.7482	865.0600	0.8651	15.617	0.0000	0.0000
2026/01/23	2031	06/08/2026	113.81 Put	Bond Future	500.0400	0.5000	422.0400	0.4220	15.599	0.0000	0.0000
2026/01/23	2031	05/11/2026		Bond Future	116.0471	116.0471	116.2416	116.2416	0.168	0.0000	0.0000
2026/01/23	2031	05/11/2026	111.49 Call	Bond Future	4559.7300	4.5597	4753.5400	4.7535	4.250	0.0000	0.0000
2026/01/23	2031	05/11/2026	111.49 Put	Bond Future	2.6000	0.0026	1.9000	0.0019	26.923	0.0000	0.0000
2026/01/23	2031	04/02/2027		Bond Future	115.6047	115.6047	115.7977	115.7977	0.167	0.0000	0.0000
2026/01/23	2031	04/02/2027	116.18 Call	Bond Future	540.3700	0.5404	622.7900	0.6228	15.253	0.0000	0.0000
2026/01/23	2031	04/02/2027	116.18 Put	Bond Future	1115.7100	1.1157	1005.1300	1.0051	9.911	0.0000	0.0000
2026/01/23	2032	05/02/2026		Bond Future	7.8011	105.1550	7.7353	105.4756	0.843	0.0000	0.0000
2026/01/23	2032	05/02/2026	10.16 Call	Bond Future	10724.5600	10.7246	11045.2000	11.0452	2.990	0.0000	0.0000
2026/01/23	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2032	07/05/2026		Bond Future	7.8383	102.8442	7.7695	103.1685	0.879	0.0000	0.0000
2026/01/23	2032	07/05/2026	10.14 Call	Bond Future	10144.9400	10.1449	10468.2400	10.4682	3.187	0.0000	0.0000
2026/01/23	2032	07/05/2026	10.14 Put	Bond Future	4.2100	0.0042	3.2000	0.0032	23.990	0.0000	0.0000
2026/01/23	2032	06/08/2026		Bond Future	7.8747	104.6863	7.8029	105.0121	0.912	0.0000	0.0000
2026/01/23	2032	06/08/2026	10.12 Call	Bond Future	9611.4400	9.6114	9929.9800	9.9300	3.314	0.0000	0.0000
2026/01/23	2032	06/08/2026	10.12 Put	Bond Future	42.5800	0.0426	35.2600	0.0353	17.191	0.0000	0.0000
2026/01/23	2032	05/11/2026		Bond Future	7.9223	102.3300	7.8471	102.6581	0.949	0.0000	0.0000
2026/01/23	2032	05/11/2026	9.16 Call	Bond Future	5561.8200	5.5618	5851.9300	5.8519	5.216	0.0000	0.0000
2026/01/23	2032	05/11/2026	9.16 Put	Bond Future	342.3600	0.3424	304.3500	0.3044	11.102	0.0000	0.0000
2026/01/23	2032	04/02/2027		Bond Future	7.9858	104.0715	7.9070	104.4013	0.987	0.0000	0.0000
2026/01/23	2032	04/02/2027	8.48 Call	Bond Future	3056.3000	3.0563	3292.1800	3.2922	7.718	0.0000	0.0000
2026/01/23	2032	04/02/2027	8.48 Put	Bond Future	1017.4200	1.0174	923.5100	0.9235	9.230	0.0000	0.0000
2026/01/23	2033	05/02/2026		Bond Future	141.6814	141.6814	142.3587	142.3587	0.478	0.0000	0.0000
2026/01/23	2033	05/02/2026	132.88 Call	Bond Future	8801.3500	8.8014	9478.7200	9.4787	7.696	0.0000	0.0000
2026/01/23	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2033	07/05/2026		Bond Future	142.6490	142.6490	143.3357	143.3357	0.481	0.0000	0.0000
2026/01/23	2033	07/05/2026	135.16 Call	Bond Future	7489.0100	7.4890	8175.7000	8.1757	9.169	0.0000	0.0000
2026/01/23	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2033	06/08/2026		Bond Future	145.2388	145.2388	145.9321	145.9321	0.477	0.0000	0.0000
2026/01/23	2033	06/08/2026	134.25 Call	Bond Future	10988.7600	10.9888	11682.0500	11.6821	6.309	0.0000	0.0000
2026/01/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2033	05/11/2026		Bond Future	146.1944	146.1944	146.8949	146.8949	0.479	0.0000	0.0000

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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
2026/01/23	2033	05/11/2026	137.26	Call	Bond Future		8934.3700	8.9344		9634.9300	7.841	0.0000	0.0000
2026/01/23	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2033	04/02/2027			Bond Future		148.7193	148.7193		149.4263	0.475	0.0000	0.0000
2026/01/23	2033	04/02/2027	142.71	Call	Bond Future		6009.2800	6.0093		6716.3000	11.765	0.0000	0.0000
2026/01/23	2033	04/02/2027	142.71	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.40	Call	Bond Future		17109.4500	17.1095		17745.7500	3.719	0.0000	0.0000
2026/01/23	2037	05/02/2026	12.73	Call	Bond Future		23858.0200	23.8580		24494.3200	2.667	0.0000	0.0000
2026/01/23	2037	05/02/2026	12.73	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.40	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.86	Call	Bond Future		19535.7900	19.5358		20172.0900	3.257	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.86	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.36	Call	Bond Future		16893.6300	16.8936		17529.9300	3.767	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.36	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.65	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.65	Call	Bond Future		12928.7400	12.9287		13565.0400	4.922	0.0000	0.0000
2026/01/23	2037	05/02/2026	12.27	Call	Bond Future		21614.8900	21.6149		22251.1900	2.944	0.0000	0.0000
2026/01/23	2037	05/02/2026	12.27	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.90	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.90	Call	Bond Future		14354.3000	14.3543		14990.6000	4.433	0.0000	0.0000
2026/01/23	2037	05/02/2026			Bond Future		8.6133	99.4361		8.5224	100.0724	1.055	0.0000
2026/01/23	2037	05/02/2026	11.20	Call	Bond Future		16022.4500	16.0225		16658.7500	3.971	0.0000	0.0000
2026/01/23	2037	05/02/2026	11.20	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	05/02/2026	9.65	Call	Bond Future		6886.4700	6.8865		7522.7600	9.240	0.0000	0.0000
2026/01/23	2037	05/02/2026	9.65	Put	Bond Future		0.0100	0.0000		0.0000	(100.000)	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.10	Call	Bond Future		9674.7000	9.6747		10311.0000	6.577	0.0000	0.0000
2026/01/23	2037	05/02/2026	10.10	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/01/23	2037	07/05/2026	9.00	Put	Bond Future		660.2800	0.6603		494.1100	25.167	0.0000	0.0000
2026/01/23	2037	07/05/2026	9.00	Call	Bond Future		2888.8400	2.8888		3368.2200	16.594	0.0000	0.0000
2026/01/23	2037	07/05/2026	9.49	Put	Bond Future		229.9700	0.2300		166.5900	27.560	0.0000	0.0000
2026/01/23	2037	07/05/2026	9.49	Call	Bond Future		5637.4000	5.6374		6219.5700	10.327	0.0000	0.0000
2026/01/23	2037	07/05/2026	10.06	Call	Bond Future		9000.3200	9.0003		9625.5700	6.947	0.0000	0.0000
2026/01/23	2037	07/05/2026	10.06	Put	Bond Future		69.8900	0.0699		49.5900	29.046	0.0000	0.0000
2026/01/23	2037	07/05/2026			Bond Future		8.6692	101.1834		8.5752	101.8289	1.084	0.0000
2026/01/23	2037	07/05/2026	11.32	Call	Bond Future		16103.9500	16.1040		16748.6400	4.003	0.0000	0.0000
2026/01/23	2037	07/05/2026	11.32	Put	Bond Future		2.4700	0.0025		1.6100	34.818	0.0000	0.0000
2026/01/23	2037	07/05/2026	12.40	Call	Bond Future		21635.7400	21.6357		22281.2800	2.984	0.0000	0.0000
2026/01/23	2037	07/05/2026	12.40	Put	Bond Future		0.0200	0.0000		0.0100	50.000	0.0000	0.0000
2026/01/23	2037	07/05/2026	10.95	Put	Bond Future		9.4100	0.0094		6.4400	31.562	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	
2026/01/23	2037	07/05/2026	10.95 Call	Bond Future	14088.8500	14.0889	14731.4300	14.7314	4.561	0.0000	0.0000
2026/01/23	2037	06/08/2026	11.30 Call	Bond Future	15447.5900	15.4476	16090.6800	16.0907	4.163	0.0000	0.0000
2026/01/23	2037	06/08/2026	11.30 Put	Bond Future	44.1600	0.0442	34.2600	0.0343	22.418	0.0000	0.0000
2026/01/23	2037	06/08/2026	10.70 Call	Bond Future	12271.1500	12.2712	12894.6900	12.8947	5.081	0.0000	0.0000
2026/01/23	2037	06/08/2026	10.70 Put	Bond Future	150.4200	0.1504	120.9700	0.1210	19.579	0.0000	0.0000
2026/01/23	2037	06/08/2026	10.02 Put	Bond Future	346.5100	0.3465	280.1900	0.2802	19.139	0.0000	0.0000
2026/01/23	2037	06/08/2026	10.02 Call	Bond Future	8529.6500	8.5297	9116.3200	9.1163	6.878	0.0000	0.0000
2026/01/23	2037	06/08/2026		Bond Future	8.7268	98.7359	8.6298	99.3889	1.111	0.0000	0.0000
2026/01/23	2037	06/08/2026	11.71 Call	Bond Future	17565.7700	17.5658	18214.6200	18.2146	3.694	0.0000	0.0000
2026/01/23	2037	06/08/2026	11.71 Put	Bond Future	16.8300	0.0168	12.6900	0.0127	24.599	0.0000	0.0000
2026/01/23	2037	05/11/2026		Bond Future	8.7853	100.4342	8.6852	101.0951	1.139	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.62 Call	Bond Future	11500.1000	11.5001	12104.4800	12.1045	5.255	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.62 Put	Bond Future	363.5600	0.3636	306.9500	0.3070	15.571	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.83 Call	Bond Future	12585.6600	12.5857	13201.4800	13.2015	4.893	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.83 Put	Bond Future	284.8200	0.2848	239.6500	0.2397	15.859	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.23 Call	Bond Future	9446.2900	9.4463	10025.7100	10.0257	6.134	0.0000	0.0000
2026/01/23	2037	05/11/2026	10.23 Put	Bond Future	529.3400	0.5293	447.7700	0.4478	15.410	0.0000	0.0000
2026/01/23	2037	05/11/2026	9.46 Put	Bond Future	1170.0700	1.1701	999.1200	0.9991	14.610	0.0000	0.0000
2026/01/23	2037	05/11/2026	9.46 Call	Bond Future	5475.8200	5.4758	5965.8600	5.9659	8.949	0.0000	0.0000
2026/01/23	2037	04/02/2027		Bond Future	8.8550	97.8872	8.7516	98.5556	1.168	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.51 Call	Bond Future	5490.6600	5.4907	6126.9800	6.1270	11.589	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.51 Put	Bond Future	1393.6000	1.3936	1361.5100	1.3615	2.303	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.81 Call	Bond Future	6951.5700	6.9516	7607.2800	7.6073	9.433	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.81 Put	Bond Future	1054.2200	1.0542	1041.5200	1.0415	1.205	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.31 Call	Bond Future	4558.5000	4.5585	5173.6800	5.1737	13.495	0.0000	0.0000
2026/01/23	2037	04/02/2027	9.31 Put	Bond Future	1687.8400	1.6878	1634.6100	1.6346	3.154	0.0000	0.0000
2026/01/23	2037	04/02/2027	8.44 Put	Bond Future	4091.7100	4.0917	3778.8100	3.7788	7.647	0.0000	0.0000
2026/01/23	2037	04/02/2027	8.44 Call	Bond Future	1372.4900	1.3725	1728.0000	1.7280	25.903	0.0000	0.0000
2026/01/23	2038	05/02/2026		Bond Future	154.8257	154.8257	155.1326	155.1326	0.198	0.0000	0.0000
2026/01/23	2038	05/02/2026	143.20 Call	Bond Future	11625.7300	11.6257	11932.6300	11.9326	2.640	0.0000	0.0000
2026/01/23	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2038	07/05/2026		Bond Future	157.5847	157.5847	157.8940	157.8940	0.196	0.0000	0.0000
2026/01/23	2038	07/05/2026	144.53 Call	Bond Future	13054.6900	13.0547	13363.9800	13.3640	2.369	0.0000	0.0000
2026/01/23	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2038	06/08/2026		Bond Future	158.2553	158.2553	158.5637	158.5637	0.195	0.0000	0.0000
2026/01/23	2038	06/08/2026	144.72 Call	Bond Future	13535.3100	13.5353	13843.6900	13.8437	2.278	0.0000	0.0000
2026/01/23	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2038	05/11/2026		Bond Future	161.0156	161.0156	161.3241	161.3241	0.192	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
2026/01/23	2038	05/11/2026	146.31 Call	Bond Future	14705.5500	14.7056	15014.1100	15.0141	2.098	0.0000	0.0000
2026/01/23	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2038	04/02/2027		Bond Future	161.5756	161.5756	161.8829	161.8829	0.190	0.0000	0.0000
2026/01/23	2038	04/02/2027	153.83 Call	Bond Future	7745.6100	7.7456	8052.9100	8.0529	3.967	0.0000	0.0000
2026/01/23	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.35 Call	Bond Future	10103.1400	10.1031	10784.2700	10.7843	6.742	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.75 Call	Bond Future	12754.4700	12.7545	13435.6000	13.4356	5.340	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.15 Call	Bond Future	15293.1600	15.2932	15974.2900	15.9743	4.454	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	13.23 Call	Bond Future	26880.2900	26.8803	27561.4200	27.5614	2.534	0.0000	0.0000
2026/01/23	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.82 Call	Bond Future	19308.0800	19.3081	19989.2100	19.9892	3.528	0.0000	0.0000
2026/01/23	2040	05/02/2026		Bond Future	8.9691	100.4870	8.8832	101.1681	0.958	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.49 Call	Bond Future	17366.6000	17.3666	18047.7300	18.0477	3.922	0.0000	0.0000
2026/01/23	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.05 Put	Bond Future	328.9500	0.3290	139.2700	0.1393	57.662	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.05 Call	Bond Future	964.5600	0.9646	1456.0100	1.4560	50.951	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.20 Put	Bond Future	99.0200	0.0990	32.3600	0.0324	67.320	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.20 Call	Bond Future	1897.9100	1.8979	2512.3800	2.5124	32.376	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.40 Call	Bond Future	3335.7200	3.3357	4004.8500	4.0049	20.060	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.40 Put	Bond Future	15.7100	0.0157	3.7100	0.0037	76.384	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.24 Call	Bond Future	9353.5000	9.3535	10034.6300	10.0346	7.282	0.0000	0.0000
2026/01/23	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.80 Put	Bond Future	0.2600	0.0003	0.0300	0.0000	88.462	0.0000	0.0000
2026/01/23	2040	05/02/2026	9.80 Call	Bond Future	6263.1100	6.2631	6944.0100	6.9440	10.872	0.0000	0.0000
2026/01/23	2040	07/05/2026	8.65 Put	Bond Future	3436.9500	3.4370	2905.3200	2.9053	15.468	0.0000	0.0000
2026/01/23	2040	07/05/2026	8.65 Call	Bond Future	421.9100	0.4219	581.4000	0.5814	37.802	0.0000	0.0000
2026/01/23	2040	07/05/2026		Bond Future	9.0301	102.2527	8.9415	102.9438	0.981	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.67 Call	Bond Future	17830.2900	17.8303	18520.2900	18.5203	3.870	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.67 Put	Bond Future	3.6700	0.0037	2.5500	0.0026	30.518	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.22 Call	Bond Future	20949.4800	20.9495	21640.4500	21.6405	3.298	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.22 Put	Bond Future	0.4500	0.0005	0.3000	0.0003	33.333	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.72 Call	Bond Future	18121.0700	18.1211	18811.2400	18.8112	3.809	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.72 Put	Bond Future	3.0700	0.0031	2.1200	0.0021	30.945	0.0000	0.0000
2026/01/23	2040	07/05/2026	10.70 Put	Bond Future	57.3700	0.0574	42.7000	0.0427	25.571	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	
2026/01/23	2040	07/05/2026	10.70 Call	Bond Future	11914.5700	11.9146	12591.0200	12.5910	5.678	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.53 Call	Bond Future	22631.4700	22.6315	23322.5500	23.3226	3.054	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.53 Put	Bond Future	0.1200	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.03 Call	Bond Future	19891.6500	19.8917	20582.4500	20.5825	3.473	0.0000	0.0000
2026/01/23	2040	07/05/2026	12.03 Put	Bond Future	0.9600	0.0010	0.6400	0.0006	33.333	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.12 Put	Bond Future	23.3200	0.0233	17.1100	0.0171	26.630	0.0000	0.0000
2026/01/23	2040	07/05/2026	11.12 Call	Bond Future	14541.0100	14.5410	15225.9200	15.2259	4.710	0.0000	0.0000
2026/01/23	2040	06/08/2026		Bond Future	9.0930	99.5738	9.0019	100.2731	1.002	0.0000	0.0000
2026/01/23	2040	06/08/2026	12.19 Call	Bond Future	20157.4400	20.1574	20852.9500	20.8530	3.450	0.0000	0.0000
2026/01/23	2040	06/08/2026	12.19 Put	Bond Future	17.4500	0.0175	13.6700	0.0137	21.662	0.0000	0.0000
2026/01/23	2040	05/11/2026		Bond Future	9.1561	101.2865	9.0624	101.9945	1.023	0.0000	0.0000
2026/01/23	2040	05/11/2026	11.06 Call	Bond Future	13342.3300	13.3423	13997.5000	13.9975	4.910	0.0000	0.0000
2026/01/23	2040	05/11/2026	11.06 Put	Bond Future	381.4500	0.3815	328.5800	0.3286	13.860	0.0000	0.0000
2026/01/23	2040	05/11/2026	11.27 Call	Bond Future	14551.6800	14.5517	15216.2900	15.2163	4.567	0.0000	0.0000
2026/01/23	2040	05/11/2026	11.27 Put	Bond Future	313.2700	0.3133	269.8400	0.2698	13.863	0.0000	0.0000
2026/01/23	2040	05/11/2026	10.67 Call	Bond Future	11061.0300	11.0610	11692.9800	11.6930	5.713	0.0000	0.0000
2026/01/23	2040	05/11/2026	10.67 Put	Bond Future	548.0200	0.5480	471.9300	0.4719	13.885	0.0000	0.0000
2026/01/23	2040	05/11/2026	9.91 Put	Bond Future	1181.0800	1.1811	1018.3400	1.0183	13.779	0.0000	0.0000
2026/01/23	2040	05/11/2026	9.91 Call	Bond Future	6626.7200	6.6267	7172.0200	7.1720	8.229	0.0000	0.0000
2026/01/23	2040	04/02/2027		Bond Future	9.2295	98.5035	9.1330	99.2197	1.046	0.0000	0.0000
2026/01/23	2040	04/02/2027	9.93 Call	Bond Future	6621.9200	6.6219	7175.9200	7.1759	8.366	0.0000	0.0000
2026/01/23	2040	04/02/2027	9.93 Put	Bond Future	1634.8700	1.6349	1472.6000	1.4726	9.926	0.0000	0.0000
2026/01/23	2040	04/02/2027	10.17 Call	Bond Future	7936.0800	7.9361	8521.0400	8.5210	7.371	0.0000	0.0000
2026/01/23	2040	04/02/2027	10.17 Put	Bond Future	1322.7100	1.3227	1191.4000	1.1914	9.927	0.0000	0.0000
2026/01/23	2040	04/02/2027	9.67 Call	Bond Future	5252.8200	5.2528	5764.4300	5.7644	9.740	0.0000	0.0000
2026/01/23	2040	04/02/2027	9.67 Put	Bond Future	2074.2200	2.0742	1869.5600	1.8696	9.867	0.0000	0.0000
2026/01/23	2040	04/02/2027	8.78 Put	Bond Future	4936.9600	4.9370	4500.5400	4.5005	8.840	0.0000	0.0000
2026/01/23	2040	04/02/2027	8.78 Call	Bond Future	1537.2200	1.5372	1817.0700	1.8171	18.205	0.0000	0.0000
2026/01/23	2043	05/02/2026		Bond Future	120.5792	120.5792	121.2034	121.2034	0.518	0.0000	0.0000
2026/01/23	2043	05/02/2026	109.66 Call	Bond Future	10919.2400	10.9192	11543.3700	11.5434	5.716	0.0000	0.0000
2026/01/23	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2043	07/05/2026		Bond Future	122.7280	122.7280	123.3608	123.3608	0.516	0.0000	0.0000
2026/01/23	2043	07/05/2026	111.70 Call	Bond Future	11027.9979	11.0280	11660.8507	11.6609	5.739	0.0000	0.0000
2026/01/23	2043	07/05/2026	111.70 Put	Bond Future	0.0379	0.0000	0.0207	0.0000	45.258	0.0000	0.0000
2026/01/23	2043	06/08/2026		Bond Future	122.1142	122.1142	122.7533	122.7533	0.523	0.0000	0.0000
2026/01/23	2043	06/08/2026	110.88 Call	Bond Future	11237.8978	11.2379	11875.9852	11.8760	5.678	0.0000	0.0000
2026/01/23	2043	06/08/2026	110.88 Put	Bond Future	3.6778	0.0037	2.6552	0.0027	27.804	0.0000	0.0000
2026/01/23	2043	05/11/2026		Bond Future	124.2435	124.2435	124.8899	124.8899	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	
2026/01/23	2043	05/11/2026	112.84 Call	Bond Future	11421.0730	11.4211	12063.8346	12.0638	5.628	0.0000	0.0000
2026/01/23	2043	05/11/2026	112.84 Put	Bond Future	17.5430	0.0175	13.9846	0.0140	20.284	0.0000	0.0000
2026/01/23	2043	04/02/2027		Bond Future	123.5072	123.5072	124.1592	124.1592	0.528	0.0000	0.0000
2026/01/23	2043	04/02/2027	117.63 Call	Bond Future	6340.0050	6.3400	6938.5012	6.9385	9.440	0.0000	0.0000
2026/01/23	2043	04/02/2027	117.63 Put	Bond Future	462.7850	0.4628	409.2612	0.4093	11.566	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.45 Call	Bond Future	16566.7800	16.5668	17297.9100	17.2979	4.413	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.25 Call	Bond Future	15287.8300	15.2878	16018.9600	16.0190	4.782	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.50 Call	Bond Future	16881.5000	16.8815	17612.6300	17.6126	4.331	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.90 Call	Bond Future	12970.0600	12.9701	13701.1900	13.7012	5.637	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.07 Put	Bond Future	0.1700	0.0002	0.0200	0.0000	88.235	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.07 Call	Bond Future	7039.1900	7.0392	7770.1700	7.7702	10.384	0.0000	0.0000
2026/01/23	2044	05/02/2026		Bond Future	9.1891	96.4093	9.1032	97.1404	0.935	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.56 Call	Bond Future	17256.5700	17.2566	17987.7000	17.9877	4.237	0.0000	0.0000
2026/01/23	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.00 Put	Bond Future	0.3500	0.0004	0.0500	0.0001	85.714	0.0000	0.0000
2026/01/23	2044	05/02/2026	10.00 Call	Bond Future	6509.3700	6.5094	7240.2000	7.2402	11.227	0.0000	0.0000
2026/01/23	2044	07/05/2026	Put	Bond Future	3236.9800	3.2370	2802.0600	2.8021	13.436	0.0000	0.0000
2026/01/23	2044	07/05/2026	Call	Bond Future	1340.2500	1.3403	1647.4800	1.6475	22.923	0.0000	0.0000
2026/01/23	2044	07/05/2026	10.00 Call	Bond Future	6343.5300	6.3435	6998.2300	6.9982	10.321	0.0000	0.0000
2026/01/23	2044	07/05/2026	10.00 Put	Bond Future	372.9900	0.3730	285.5400	0.2855	23.446	0.0000	0.0000
2026/01/23	2044	07/05/2026		Bond Future	9.2496	98.1033	9.1613	98.8454	0.955	0.0000	0.0000
2026/01/23	2044	07/05/2026	11.80 Call	Bond Future	18158.2000	18.1582	18898.4900	18.8985	4.077	0.0000	0.0000
2026/01/23	2044	07/05/2026	11.80 Put	Bond Future	6.6800	0.0067	4.8200	0.0048	27.844	0.0000	0.0000
2026/01/23	2044	06/08/2026		Bond Future	9.3120	95.4753	9.2213	96.2267	0.974	0.0000	0.0000
2026/01/23	2044	06/08/2026	12.42 Call	Bond Future	21167.9600	21.1680	21914.8300	21.9148	3.528	0.0000	0.0000
2026/01/23	2044	06/08/2026	12.42 Put	Bond Future	22.1900	0.0222	17.7000	0.0177	20.234	0.0000	0.0000
2026/01/23	2044	05/11/2026		Bond Future	9.3741	97.1175	9.2810	97.8786	0.993	0.0000	0.0000
2026/01/23	2044	05/11/2026	11.34 Call	Bond Future	14549.8600	14.5499	15296.0700	15.2961	5.129	0.0000	0.0000
2026/01/23	2044	05/11/2026	11.34 Put	Bond Future	405.3900	0.4054	390.4900	0.3905	3.675	0.0000	0.0000
2026/01/23	2044	04/02/2027		Bond Future	9.4452	94.3887	9.3496	95.1591	1.012	0.0000	0.0000
2026/01/23	2044	04/02/2027	10.18 Call	Bond Future	7340.6200	7.3406	7945.1500	7.9452	8.235	0.0000	0.0000
2026/01/23	2044	04/02/2027	10.18 Put	Bond Future	1720.8400	1.7208	1554.9900	1.5550	9.638	0.0000	0.0000
2026/01/23	2046	05/02/2026		Bond Future	138.0076	138.0076	138.3050	138.3050	0.215	0.0000	0.0000
2026/01/23	2046	05/02/2026	121.65 Call	Bond Future	16357.6000	16.3576	16654.9500	16.6550	1.818	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
2026/01/23	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2046	07/05/2026		Bond Future	138.1811	138.1811	138.4811	0.217	0.0000	0.0000
2026/01/23	2046	07/05/2026	124.95 Call	Bond Future	13231.0700	13.2311	13531.0700	13.5311	2.267	0.0000
2026/01/23	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2046	06/08/2026		Bond Future	140.6897	140.6897	140.9894	140.9894	0.213	0.0000
2026/01/23	2046	06/08/2026	122.38 Call	Bond Future	18309.6500	18.3097	18609.3600	18.6094	1.637	0.0000
2026/01/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2046	05/11/2026		Bond Future	140.8250	140.8250	141.1252	141.1252	0.213	0.0000
2026/01/23	2046	05/11/2026	125.48 Call	Bond Future	15344.9900	15.3450	15645.2200	15.6452	1.957	0.0000
2026/01/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2046	04/02/2027		Bond Future	143.2562	143.2562	143.5561	143.5561	0.209	0.0000
2026/01/23	2046	04/02/2027	131.09 Call	Bond Future	12166.2300	12.1662	12466.0900	12.4661	2.465	0.0000
2026/01/23	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2050	05/02/2026		Bond Future	138.5727	138.5727	139.7455	139.7455	0.846	0.0000
2026/01/23	2050	05/02/2026	122.82 Call	Bond Future	15752.7400	15.7527	16925.4900	16.9255	7.445	0.0000
2026/01/23	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2050	07/05/2026		Bond Future	141.0419	141.0419	142.2329	142.2329	0.844	0.0000
2026/01/23	2050	07/05/2026	124.07 Call	Bond Future	16971.9200	16.9719	18162.8500	18.1629	7.017	0.0000
2026/01/23	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2050	06/08/2026		Bond Future	141.1624	141.1624	142.3691	142.3691	0.855	0.0000
2026/01/23	2050	06/08/2026	123.27 Call	Bond Future	17892.3500	17.8924	19099.0700	19.0991	6.744	0.0000
2026/01/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2050	05/11/2026		Bond Future	143.6246	143.6246	144.8475	144.8475	0.851	0.0000
2026/01/23	2050	05/11/2026	123.84 Call	Bond Future	19784.6000	19.7846	21007.5100	21.0075	6.181	0.0000
2026/01/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	2050	04/02/2027		Bond Future	143.6298	143.6298	144.8680	144.8680	0.862	0.0000
2026/01/23	2050	04/02/2027	132.39 Call	Bond Future	11239.8200	11.2398	12477.9900	12.4780	11.016	0.0000
2026/01/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	AL37	05/02/2026		Index Future	1267.3900	1267.3900	1270.4630	1270.4630	0.242	0.0000
2026/01/23	AL37	07/05/2026		Index Future	1289.6600	1289.6600	1292.7630	1292.7630	0.241	0.0000
2026/01/23	AL37	06/08/2026		Index Future	1312.5140	1312.5140	1315.6190	1315.6190	0.237	0.0000
2026/01/23	AL37	05/11/2026		Index Future	1335.3670	1335.3670	1338.4830	1338.4830	0.233	0.0000
2026/01/23	AL37	04/02/2027		Index Future	1358.1430	1358.1430	1361.2610	1361.2610	0.230	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
2026/01/23	AL7T	05/02/2026		Index Future	1634.3420	1634.3420	1643.6460	1643.6460	0.569	0.0000
2026/01/23	AL7T	07/05/2026		Index Future	1663.0600	1663.0600	1672.4960	1672.4960	0.567	0.0000
2026/01/23	AL7T	06/08/2026		Index Future	1692.5310	1692.5310	1702.0660	1702.0660	0.563	0.0000
2026/01/23	AL7T	05/11/2026		Index Future	1722.0010	1722.0010	1731.6460	1731.6460	0.560	0.0000
2026/01/23	AL7T	04/02/2027		Index Future	1751.3710	1751.3710	1761.1140	1761.1140	0.556	0.0000
2026/01/23	ALBI	05/02/2026		Index Future	1378.1490	1378.1490	1385.4970	1385.4970	0.533	0.0000
2026/01/23	ALBI	07/05/2026		Index Future	1402.3650	1402.3650	1409.8160	1409.8160	0.531	0.0000
2026/01/23	ALBI	06/08/2026		Index Future	1427.2170	1427.2170	1434.7420	1434.7420	0.527	0.0000
2026/01/23	ALBI	05/11/2026		Index Future	1452.0660	1452.0660	1459.6760	1459.6760	0.524	0.0000
2026/01/23	ALBI	04/02/2027		Index Future	1476.8330	1476.8330	1484.5160	1484.5160	0.520	0.0000
2026/01/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/01/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/01/23	ES33	05/02/2026		Bond Future	8.7512	96.2191	8.6600	96.6974	1.042	0.0000	0.0000
2026/01/23	ES33	05/02/2026	11.49 Call	Bond Future	13023.6700	13.0237	13501.9500	13.5020	3.672	0.0000	0.0000
2026/01/23	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES33	07/05/2026		Bond Future	8.8197	94.1411	8.7247	94.6261	1.078	0.0000	0.0000
2026/01/23	ES33	07/05/2026	11.69 Call	Bond Future	13260.5600	13.2606	13745.6000	13.7456	3.658	0.0000	0.0000
2026/01/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES33	06/08/2026		Bond Future	8.8892	95.8501	8.7905	96.3400	1.111	0.0000	0.0000
2026/01/23	ES33	06/08/2026	12.02 Call	Bond Future	13981.4500	13.9815	14471.3800	14.4714	3.504	0.0000	0.0000
2026/01/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES33	05/11/2026		Bond Future	8.9726	93.7301	8.8697	94.2256	1.147	0.0000	0.0000
2026/01/23	ES33	05/11/2026	10.83 Call	Bond Future	8401.7500	8.4018	8897.2100	8.8972	5.897	0.0000	0.0000
2026/01/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES33	04/02/2027		Bond Future	9.0745	95.3464	8.9671	95.8469	1.183	0.0000	0.0000
2026/01/23	ES33	04/02/2027	9.70 Call	Bond Future	2849.8800	2.8499	3350.3300	3.3503	17.560	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	
2026/01/23	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES42	05/02/2026		Bond Future	9.3951	95.1232	9.3091	95.7967	0.915	0.0000	0.0000
2026/01/23	ES42	05/02/2026	11.85 Call	Bond Future	16523.4900	16.5235	17197.0100	17.1970	4.076	0.0000	0.0000
2026/01/23	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES42	07/05/2026		Bond Future	9.4609	92.5541	9.3724	93.2379	0.936	0.0000	0.0000
2026/01/23	ES42	07/05/2026	12.20 Call	Bond Future	17912.6900	17.9127	18596.4400	18.5964	3.817	0.0000	0.0000
2026/01/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES42	06/08/2026		Bond Future	9.5262	94.2341	9.4352	94.9264	0.955	0.0000	0.0000
2026/01/23	ES42	06/08/2026	12.65 Call	Bond Future	19759.7400	19.7597	20452.0700	20.4521	3.504	0.0000	0.0000
2026/01/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES42	05/11/2026		Bond Future	9.5978	91.6137	9.5043	92.3151	0.974	0.0000	0.0000
2026/01/23	ES42	05/11/2026	11.66 Call	Bond Future	13648.9200	13.6489	14350.2700	14.3503	5.139	0.0000	0.0000
2026/01/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	ES42	04/02/2027		Bond Future	9.6783	93.1920	9.5822	93.9019	0.994	0.0000	0.0000
2026/01/23	ES42	04/02/2027	10.29 Call	Bond Future	4332.0400	4.3320	5042.0000	5.0420	16.389	0.0000	0.0000
2026/01/23	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GOVI	05/02/2026		GOVI	1352.6300	1352.6300	1359.7610	1359.7610	0.527	0.0000	0.0000
2026/01/23	GOVI	05/02/2026	1,150. Call 00	GOVI	2026300.0000	202.6300	2097610.0000	209.7610	3.519	0.0000	0.0000
2026/01/23	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GOVI	07/05/2026		GOVI	1376.3970	1376.3970	1383.6280	1383.6280	0.525	0.0000	0.0000
2026/01/23	GOVI	07/05/2026	1,177. Call 00	GOVI	1993970.0000	199.3970	2066280.0000	206.6280	3.626	0.0000	0.0000
2026/01/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GOVI	06/08/2026		GOVI	1400.7890	1400.7890	1408.0920	1408.0920	0.521	0.0000	0.0000
2026/01/23	GOVI	06/08/2026	1,189. Call 00	GOVI	2117890.0000	211.7890	2190920.0000	219.0920	3.448	0.0000	0.0000
2026/01/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GOVI	05/11/2026		GOVI	1425.1780	1425.1780	1432.5620	1432.5620	0.518	0.0000	0.0000
2026/01/23	GOVI	05/11/2026	1,277. Call 00	GOVI	1481780.0000	148.1780	1555620.0000	155.5620	4.983	0.0000	0.0000
2026/01/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GOVI	04/02/2027		GOVI	1449.4860	1449.4860	1456.9410	1456.9410	0.514	0.0000	0.0000
2026/01/23	GOVI	04/02/2027	1,369. Call 00	GOVI	804860.0000	80.4860	879410.0000	87.9410	9.262	0.0000	0.0000
2026/01/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2026/01/23	I258	05/02/2026		Bond Future	125.3981	125.3981	125.4960	125.4960	0.078	0.0000
2026/01/23	I258	05/02/2026	111.65 Call	Bond Future	13748.1000	13.7481	13846.0100	13.8460	0.712	0.0000
2026/01/23	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	I258	07/05/2026		Bond Future	127.6326	127.6326	127.7300	127.7300	0.076	0.0000
2026/01/23	I258	07/05/2026	113.73 Call	Bond Future	13903.4498	13.9034	14000.9157	14.0009	0.701	0.0000
2026/01/23	I258	07/05/2026	113.73 Put	Bond Future	0.8198	0.0008	0.9457	0.0009	15.351	0.0000
2026/01/23	I258	06/08/2026		Bond Future	127.1080	127.1080	127.2016	127.2016	0.074	0.0000
2026/01/23	I258	06/08/2026	112.95 Call	Bond Future	14183.4599	14.1835	14279.3798	14.2794	0.676	0.0000
2026/01/23	I258	06/08/2026	112.95 Put	Bond Future	25.4599	0.0255	27.7698	0.0278	9.073	0.0000
2026/01/23	I258	05/11/2026		Bond Future	129.3245	129.3245	129.4156	129.4156	0.070	0.0000
2026/01/23	I258	05/11/2026	114.95 Call	Bond Future	14462.1143	14.4621	14560.0924	14.5601	0.677	0.0000
2026/01/23	I258	05/11/2026	114.95 Put	Bond Future	87.6143	0.0876	94.5324	0.0945	7.896	0.0000
2026/01/23	I258	04/02/2027		Bond Future	128.6759	128.6759	128.7631	128.7631	0.068	0.0000
2026/01/23	I258	04/02/2027	118.90 Call	Bond Future	10396.7644	10.3968	10534.0065	10.5340	1.320	0.0000
2026/01/23	I258	04/02/2027	118.90 Put	Bond Future	620.8244	0.6208	670.9565	0.6710	8.075	0.0000
2026/01/23	IGOV	05/02/2026		Index Future	427.8450	427.8450	429.4890	429.4890	0.384	0.0000
2026/01/23	IGOV	07/05/2026		Index Future	435.4690	435.4690	437.1340	437.1340	0.382	0.0000
2026/01/23	IGOV	06/08/2026		Index Future	443.2900	443.2900	444.9680	444.9680	0.379	0.0000
2026/01/23	IGOV	05/11/2026		Index Future	451.1110	451.1110	452.8030	452.8030	0.375	0.0000
2026/01/23	IGOV	04/02/2027		Index Future	458.9060	458.9060	460.6100	460.6100	0.371	0.0000
2026/01/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/01/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/01/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/01/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/01/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/01/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/01/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/01/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/01/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/01/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/01/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/01/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/01/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/01/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/01/23	R033	05/02/2026		Bond Future	7.9416	114.6837	7.8658	115.1201	0.955	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	
2026/01/23	R033	05/02/2026	10.49 Call	Bond Future	13473.9100	13.4739	13910.3000	13.9103	3.239	0.0000	0.0000
2026/01/23	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R033	07/05/2026		Bond Future	7.9830	111.6573	7.9038	112.0992	0.992	0.0000	0.0000
2026/01/23	R033	07/05/2026	10.38 Call	Bond Future	12415.2100	12.4152	12848.8100	12.8488	3.492	0.0000	0.0000
2026/01/23	R033	07/05/2026	10.38 Put	Bond Future	46.1700	0.0462	37.8100	0.0378	18.107	0.0000	0.0000
2026/01/23	R033	06/08/2026		Bond Future	8.0236	113.6571	7.9412	114.1024	1.028	0.0000	0.0000
2026/01/23	R033	06/08/2026	10.25 Call	Bond Future	11526.9100	11.5269	11941.9800	11.9420	3.601	0.0000	0.0000
2026/01/23	R033	06/08/2026	10.25 Put	Bond Future	324.0700	0.3241	293.8900	0.2939	9.313	0.0000	0.0000
2026/01/23	R033	05/11/2026		Bond Future	8.0745	110.5732	7.9884	111.0225	1.066	0.0000	0.0000
2026/01/23	R033	05/11/2026	9.33 Call	Bond Future	7360.7400	7.3607	7728.4500	7.7285	4.996	0.0000	0.0000
2026/01/23	R033	05/11/2026	9.33 Put	Bond Future	1064.4000	1.0644	982.8600	0.9829	7.661	0.0000	0.0000
2026/01/23	R033	04/02/2027		Bond Future	8.1398	112.4545	8.0499	112.9071	1.105	0.0000	0.0000
2026/01/23	R033	04/02/2027	8.65 Call	Bond Future	4839.1800	4.8392	5138.5300	5.1385	6.186	0.0000	0.0000
2026/01/23	R033	04/02/2027	8.65 Put	Bond Future	2315.6200	2.3156	2162.3400	2.1623	6.619	0.0000	0.0000
2026/01/23	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	11.00 Call	Bond Future	15936.1300	15.9361	16524.9500	16.5250	3.695	0.0000	0.0000
2026/01/23	R035	05/02/2026	11.17 Call	Bond Future	16811.1000	16.8111	17399.9200	17.3999	3.503	0.0000	0.0000
2026/01/23	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.67 Call	Bond Future	14203.9000	14.2039	14792.7200	14.7927	4.145	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.17 Call	Bond Future	11491.9000	11.4919	12080.7200	12.0807	5.124	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.44 Call	Bond Future	12969.6800	12.9697	13558.5000	13.5585	4.540	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.94 Call	Bond Future	15624.5100	15.6245	16213.3300	16.2133	3.769	0.0000	0.0000
2026/01/23	R035	05/02/2026	12.44 Call	Bond Future	22992.6200	22.9926	23581.4400	23.5814	2.561	0.0000	0.0000
2026/01/23	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026		Bond Future	8.2477	107.9335	8.1568	108.5224	1.103	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.79 Call	Bond Future	14839.0100	14.8390	15427.8300	15.4278	3.968	0.0000	0.0000
2026/01/23	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.45 Call	Bond Future	1392.5600	1.3926	1914.9800	1.9150	37.515	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.45 Put	Bond Future	98.3400	0.0983	31.9400	0.0319	67.521	0.0000	0.0000
2026/01/23	R035	05/02/2026	9.25 Call	Bond Future	6211.9000	6.2119	6800.7000	6.8007	9.479	0.0000	0.0000
2026/01/23	R035	05/02/2026	9.25 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.85 Put	Bond Future	1.8900	0.0019	0.3200	0.0003	83.069	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.85 Call	Bond Future	3794.4000	3.7944	4381.6500	4.3817	15.477	0.0000	0.0000
2026/01/23	R035	05/02/2026	9.64 Call	Bond Future	8497.4400	8.4974	9086.2600	9.0863	6.929	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
2026/01/23	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R035	05/02/2026	9.14 Call	Bond Future	5554.3400	5.5543	6143.0900	6.1431	10.600	0.0000	0.0000
2026/01/23	R035	05/02/2026	9.14 Put	Bond Future	0.0800	0.0001	0.0100	0.0000	87.500	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.64 Put	Bond Future	16.7500	0.0168	3.9400	0.0039	76.478	0.0000	0.0000
2026/01/23	R035	05/02/2026	8.64 Call	Bond Future	2507.6800	2.5077	3083.6900	3.0837	22.970	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.29 Put	Bond Future	1299.2700	1.2993	1010.4800	1.0105	22.227	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.29 Call	Bond Future	1285.9000	1.2859	1594.2900	1.5943	23.982	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.79 Put	Bond Future	443.0200	0.4430	327.3300	0.3273	26.114	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.79 Call	Bond Future	3521.8500	3.5219	4003.3400	4.0033	13.672	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.20 Call	Bond Future	5709.5200	5.7095	6254.7000	6.2547	9.549	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.20 Put	Bond Future	184.1400	0.1841	132.1400	0.1321	28.239	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.55 Call	Bond Future	2349.2300	2.3492	2768.9300	2.7689	17.865	0.0000	0.0000
2026/01/23	R035	07/05/2026	8.55 Put	Bond Future	739.4800	0.7395	562.0000	0.5620	24.001	0.0000	0.0000
2026/01/23	R035	07/05/2026		Bond Future	8.2921	105.3300	8.1978	105.9272	1.138	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.86 Call	Bond Future	14672.0700	14.6721	15268.3900	15.2684	4.064	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.86 Put	Bond Future	2.3200	0.0023	1.4600	0.0015	37.069	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.66 Call	Bond Future	13634.2400	13.6342	14229.6800	14.2297	4.367	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.66 Put	Bond Future	4.9800	0.0050	3.2400	0.0032	34.940	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.16 Call	Bond Future	10981.6300	10.9816	11571.1100	11.5711	5.368	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.16 Put	Bond Future	24.9400	0.0249	17.2400	0.0172	30.874	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.66 Put	Bond Future	68.4800	0.0685	48.0000	0.0480	29.907	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.66 Call	Bond Future	8247.0300	8.2470	8823.7300	8.8237	6.993	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.71 Call	Bond Future	13895.0200	13.8950	14490.7400	14.4907	4.287	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.71 Put	Bond Future	4.1300	0.0041	2.6700	0.0027	35.351	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.21 Call	Bond Future	11251.2800	11.2513	11841.4400	11.8414	5.245	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.21 Put	Bond Future	22.6600	0.0227	15.6400	0.0156	30.980	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.71 Put	Bond Future	61.6500	0.0617	43.1400	0.0431	30.024	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.71 Call	Bond Future	8522.9000	8.5229	9101.5700	9.1016	6.790	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.64 Call	Bond Future	13529.6900	13.5297	14125.0100	14.1250	4.400	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.64 Put	Bond Future	5.3600	0.0054	3.5000	0.0035	34.701	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.14 Call	Bond Future	10873.5500	10.8736	11462.7300	11.4627	5.418	0.0000	0.0000
2026/01/23	R035	07/05/2026	10.14 Put	Bond Future	25.9300	0.0259	17.9300	0.0179	30.852	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.64 Put	Bond Future	71.4500	0.0715	50.0900	0.0501	29.895	0.0000	0.0000
2026/01/23	R035	07/05/2026	9.64 Call	Bond Future	8136.6100	8.1366	8712.4300	8.7124	7.077	0.0000	0.0000
2026/01/23	R035	06/08/2026	10.22 Call	Bond Future	10934.4100	10.9344	11513.8500	11.5139	5.299	0.0000	0.0000
2026/01/23	R035	06/08/2026	10.22 Put	Bond Future	137.8200	0.1378	113.7800	0.1138	17.443	0.0000	0.0000
2026/01/23	R035	06/08/2026	9.72 Call	Bond Future	8343.5800	8.3436	8901.0500	8.9011	6.681	0.0000	0.0000
2026/01/23	R035	06/08/2026	9.72 Put	Bond Future	263.8800	0.2639	217.8700	0.2179	17.436	0.0000	0.0000
2026/01/23	R035	06/08/2026	9.22 Put	Bond Future	527.5900	0.5276	437.5900	0.4376	17.059	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
2026/01/23	R035	06/08/2026	9.22 Call	Bond Future	5785.0900	5.7851	6298.5700	6.2986	8.876	0.0000
2026/01/23	R035	06/08/2026	10.13 Call	Bond Future	10469.4700	10.4695	11045.9000	11.0459	5.506	0.0000
2026/01/23	R035	06/08/2026	10.13 Put	Bond Future	154.3500	0.1544	127.3000	0.1273	17.525	0.0000
2026/01/23	R035	06/08/2026	9.63 Call	Bond Future	7877.7900	7.8778	8429.2700	8.4293	7.000	0.0000
2026/01/23	R035	06/08/2026	9.63 Put	Bond Future	298.1800	0.2982	246.1800	0.2462	17.439	0.0000
2026/01/23	R035	06/08/2026	9.13 Put	Bond Future	596.4000	0.5964	494.9600	0.4950	17.009	0.0000
2026/01/23	R035	06/08/2026	9.13 Call	Bond Future	5334.3800	5.3344	5836.4200	5.8364	9.411	0.0000
2026/01/23	R035	06/08/2026		Bond Future	8.3367	107.2167	8.2390	107.8202	1.171	0.0000
2026/01/23	R035	06/08/2026	11.06 Call	Bond Future	15156.6900	15.1567	15755.8900	15.7559	3.953	0.0000
2026/01/23	R035	06/08/2026	11.06 Put	Bond Future	20.7400	0.0207	16.4600	0.0165	20.636	0.0000
2026/01/23	R035	06/08/2026	8.29 Put	Bond Future	1943.3300	1.9433	1651.5500	1.6516	15.014	0.0000
2026/01/23	R035	06/08/2026	8.29 Call	Bond Future	1655.5700	1.6556	1967.2700	1.9673	18.827	0.0000
2026/01/23	R035	06/08/2026	8.79 Put	Bond Future	958.8000	0.9588	800.2400	0.8002	16.537	0.0000
2026/01/23	R035	06/08/2026	8.79 Call	Bond Future	3701.5000	3.7015	4146.4200	4.1464	12.020	0.0000
2026/01/23	R035	06/08/2026	9.39 Call	Bond Future	6644.7500	6.6448	7176.7400	7.1767	8.006	0.0000
2026/01/23	R035	06/08/2026	9.39 Put	Bond Future	415.6000	0.4156	344.1100	0.3441	17.202	0.0000
2026/01/23	R035	06/08/2026	9.71 Call	Bond Future	8291.7400	8.2917	8848.6100	8.8486	6.716	0.0000
2026/01/23	R035	06/08/2026	9.71 Put	Bond Future	267.4400	0.2674	220.8300	0.2208	17.428	0.0000
2026/01/23	R035	06/08/2026	9.21 Call	Bond Future	5734.7000	5.7347	6247.0200	6.2470	8.934	0.0000
2026/01/23	R035	06/08/2026	9.21 Put	Bond Future	534.7400	0.5347	443.5800	0.4436	17.048	0.0000
2026/01/23	R035	06/08/2026	8.71 Put	Bond Future	1073.6800	1.0737	897.4800	0.8975	16.411	0.0000
2026/01/23	R035	06/08/2026	8.71 Call	Bond Future	3339.2900	3.3393	3766.5700	3.7666	12.796	0.0000
2026/01/23	R035	05/11/2026	9.80 Call	Bond Future	8419.3400	8.4193	8968.0400	8.9680	6.517	0.0000
2026/01/23	R035	05/11/2026	9.80 Put	Bond Future	397.5000	0.3975	335.7000	0.3357	15.547	0.0000
2026/01/23	R035	05/11/2026	9.30 Call	Bond Future	5974.4800	5.9745	6476.9600	6.4770	8.410	0.0000
2026/01/23	R035	05/11/2026	9.30 Put	Bond Future	706.3800	0.7064	598.3600	0.5984	15.292	0.0000
2026/01/23	R035	05/11/2026	8.80 Put	Bond Future	1267.9000	1.2679	1080.5800	1.0806	14.774	0.0000
2026/01/23	R035	05/11/2026	8.80 Call	Bond Future	3677.6800	3.6777	4100.8600	4.1009	11.507	0.0000
2026/01/23	R035	05/11/2026		Bond Future	8.3925	104.5631	8.2913	105.1736	1.207	0.0000
2026/01/23	R035	05/11/2026	10.03 Call	Bond Future	9561.0900	9.5611	10124.1300	10.1241	5.889	0.0000
2026/01/23	R035	05/11/2026	10.03 Put	Bond Future	306.4600	0.3065	259.0000	0.2590	15.487	0.0000
2026/01/23	R035	04/02/2027		Bond Future	8.4614	106.3432	8.3562	106.9601	1.243	0.0000
2026/01/23	R035	04/02/2027	9.02 Call	Bond Future	4562.5600	4.5626	4994.5000	4.9945	9.467	0.0000
2026/01/23	R035	04/02/2027	9.02 Put	Bond Future	1364.2600	1.3643	1179.3000	1.1793	13.558	0.0000
2026/01/23	R038	05/02/2026		Bond Future	8.7442	119.6932	8.6482	120.4833	1.098	0.0000
2026/01/23	R038	05/02/2026	11.44 Call	Bond Future	19407.9700	19.4080	20198.0200	20.1980	4.071	0.0000
2026/01/23	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	R038	07/05/2026		Bond Future	8.8026	116.3137	8.7032	117.1154	1.128	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
2026/01/23	R038	07/05/2026	11.40 Call	Bond Future	18468.1500	18.4682	19268.6200	4.334	0.0000	0.0000
2026/01/23	R038	07/05/2026	11.40 Put	Bond Future	3.6400	0.0036	2.4100	33.791	0.0000	0.0000
2026/01/23	R038	06/08/2026		Bond Future	8.8611	118.3970	8.7587	119.2083	1.156	0.0000
2026/01/23	R038	06/08/2026	11.77 Call	Bond Future	20066.4200	20.0664	20871.5700	20.8716	4.012	0.0000
2026/01/23	R038	06/08/2026	11.77 Put	Bond Future	26.3200	0.0263	20.2200	0.0202	23.176	0.0000
2026/01/23	R038	05/11/2026		Bond Future	8.9270	114.9536	8.8212	115.7750	1.186	0.0000
2026/01/23	R038	05/11/2026	10.72 Call	Bond Future	13071.0500	13.0711	13836.7700	13.8368	5.858	0.0000
2026/01/23	R038	05/11/2026	10.72 Put	Bond Future	323.3400	0.3233	267.7200	0.2677	17.202	0.0000
2026/01/23	R038	04/02/2027		Bond Future	9.0038	116.9092	8.8944	117.7401	1.215	0.0000
2026/01/23	R038	04/02/2027	9.60 Call	Bond Future	6161.2200	6.1612	6781.5200	6.7815	10.068	0.0000
2026/01/23	R038	04/02/2027	9.60 Put	Bond Future	1777.4100	1.7774	1566.7700	1.5668	11.851	0.0000
2026/01/23	R053	05/02/2026		Bond Future	9.0027	130.6803	8.9118	131.8093	1.009	0.0000
2026/01/23	R053	05/02/2026	11.49 Call	Bond Future	25346.5700	25.3466	26475.5000	26.4755	4.454	0.0000
2026/01/23	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/23	R053	07/05/2026		Bond Future	9.0511	127.1169	8.9579	128.2632	1.030	0.0000
2026/01/23	R053	07/05/2026	11.69 Call	Bond Future	26348.8500	26.3489	27493.0400	27.4930	4.342	0.0000
2026/01/23	R053	07/05/2026	11.69 Put	Bond Future	7.1200	0.0071	4.9700	0.0050	30.197	0.0000
2026/01/23	R053	06/08/2026		Bond Future	9.0993	129.3936	9.0038	130.5552	1.050	0.0000
2026/01/23	R053	06/08/2026	12.28 Call	Bond Future	30311.5800	30.3116	31467.0700	31.4671	3.812	0.0000
2026/01/23	R053	06/08/2026	12.28 Put	Bond Future	29.2600	0.0293	23.1200	0.0231	20.984	0.0000
2026/01/23	R053	05/11/2026		Bond Future	9.1519	125.7615	9.0540	126.9390	1.070	0.0000
2026/01/23	R053	05/11/2026	11.21 Call	Bond Future	21520.5100	21.5205	22625.0900	22.6251	5.133	0.0000
2026/01/23	R053	05/11/2026	11.21 Put	Bond Future	534.7600	0.5348	461.8700	0.4619	13.630	0.0000
2026/01/23	R053	04/02/2027		Bond Future	9.2115	127.9010	9.1111	129.0937	1.090	0.0000
2026/01/23	R053	04/02/2027	9.99 Call	Bond Future	10977.1500	10.9772	11931.5100	11.9315	8.694	0.0000
2026/01/23	R053	04/02/2027	9.99 Put	Bond Future	2349.3500	2.3494	2111.0100	2.1110	10.145	0.0000
2026/01/23	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000
2026/01/23	R186	05/02/2026	8.43 Call	Bond Future	30.8600	0.0309	29.7400	0.0297	3.629	0.0000
2026/01/23	R186	05/02/2026	8.43 Put	Bond Future	30.8600	0.0309	29.7400	0.0297	3.629	0.0000
2026/01/23	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000
2026/01/23	R186	07/05/2026	8.69 Call	Bond Future	84.5800	0.0846	84.1800	0.0842	0.473	0.0000
2026/01/23	R186	07/05/2026	8.69 Put	Bond Future	84.5800	0.0846	84.1800	0.0842	0.473	0.0000
2026/01/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/01/23	R186	06/08/2026	8.57 Call	Bond Future	78.8100	0.0788	78.6100	0.0786	0.254	0.0000
2026/01/23	R186	06/08/2026	8.57 Put	Bond Future	78.8100	0.0788	78.6100	0.0786	0.254	0.0000
2026/01/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/01/23	R186	05/11/2026	8.12 Call	Bond Future	47.2300	0.0472	47.1500	0.0472	0.169	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	
2026/01/23	R186	05/11/2026	8.12 Put	Bond Future	47.2300	0.0472	47.1500	0.0472	0.169	0.0000	0.0000
2026/01/23	R202	05/02/2026		Bond Future	291.5118	291.5118	293.0718	293.0718	0.535	0.0000	0.0000
2026/01/23	R202	05/02/2026	277.82 Call	Bond Future	13691.7500	13.6918	15251.7900	15.2518	11.394	0.0000	0.0000
2026/01/23	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R202	07/05/2026		Bond Future	296.7062	296.7062	298.2888	298.2888	0.533	0.0000	0.0000
2026/01/23	R202	07/05/2026	277.55 Call	Bond Future	19156.1900	19.1562	20738.7500	20.7388	8.261	0.0000	0.0000
2026/01/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R202	06/08/2026		Bond Future	296.6974	296.6974	298.2960	298.2960	0.539	0.0000	0.0000
2026/01/23	R202	06/08/2026	278.86 Call	Bond Future	17837.4300	17.8374	19436.0300	19.4360	8.962	0.0000	0.0000
2026/01/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R202	05/11/2026		Bond Future	301.8723	301.8723	303.4893	303.4893	0.536	0.0000	0.0000
2026/01/23	R202	05/11/2026	280.46 Call	Bond Future	21412.3300	21.4123	23029.2700	23.0293	7.551	0.0000	0.0000
2026/01/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R202	04/02/2027		Bond Future	301.6119	301.6119	303.2444	303.2444	0.541	0.0000	0.0000
2026/01/23	R202	04/02/2027	294.73 Call	Bond Future	6881.8900	6.8819	8514.4000	8.5144	23.722	0.0000	0.0000
2026/01/23	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R209	05/02/2026		Bond Future	8.4475	87.5042	8.3566	88.0578	1.076	0.0000	0.0000
2026/01/23	R209	05/02/2026	10.93 Call	Bond Future	13492.3200	13.4923	14045.9100	14.0459	4.103	0.0000	0.0000
2026/01/23	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R209	07/05/2026		Bond Future	8.4948	85.8914	8.4009	86.4531	1.105	0.0000	0.0000
2026/01/23	R209	07/05/2026	11.07 Call	Bond Future	13723.9000	13.7239	14284.7900	14.2848	4.087	0.0000	0.0000
2026/01/23	R209	07/05/2026	11.07 Put	Bond Future	2.3600	0.0024	1.5700	0.0016	33.475	0.0000	0.0000
2026/01/23	R209	06/08/2026		Bond Future	8.5420	87.4298	8.4452	87.9979	1.133	0.0000	0.0000
2026/01/23	R209	06/08/2026	11.39 Call	Bond Future	14780.7000	14.7807	15344.9100	15.3449	3.817	0.0000	0.0000
2026/01/23	R209	06/08/2026	11.39 Put	Bond Future	17.4100	0.0174	13.4700	0.0135	22.631	0.0000	0.0000
2026/01/23	R209	05/11/2026		Bond Future	8.5963	85.7846	8.4964	86.3597	1.161	0.0000	0.0000
2026/01/23	R209	05/11/2026	10.32 Call	Bond Future	9481.1900	9.4812	10056.2600	10.0563	6.065	0.0000	0.0000
2026/01/23	R209	05/11/2026	10.32 Put	Bond Future	283.6500	0.2837	283.6100	0.2836	0.014	0.0000	0.0000
2026/01/23	R209	04/02/2027		Bond Future	8.6609	87.2449	8.5578	87.8265	1.190	0.0000	0.0000
2026/01/23	R209	04/02/2027	9.28 Call	Bond Future	4629.0000	4.6290	5051.8700	5.0519	9.135	0.0000	0.0000
2026/01/23	R209	04/02/2027	9.28 Put	Bond Future	1239.1700	1.2392	1080.4400	1.0804	12.809	0.0000	0.0000
2026/01/23	R210	05/02/2026		Bond Future	258.1136	258.1136	258.2058	258.2058	0.036	0.0000	0.0000
2026/01/23	R210	05/02/2026	253.10 Call	Bond Future	5013.5700	5.0136	5105.8000	5.1058	1.840	0.0000	0.0000
2026/01/23	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R210	07/05/2026		Bond Future	259.2479	259.2479	259.3370	259.3370	0.034	0.0000	0.0000
2026/01/23	R210	07/05/2026	255.40 Call	Bond Future	3847.9100	3.8479	3937.0100	3.9370	2.316	0.0000	0.0000
2026/01/23	R210	07/05/2026	255.40 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
2026/01/23	R210	06/08/2026		Bond Future	263.9544	263.9544	264.0344	0.030	0.0000	0.0000
2026/01/23	R210	06/08/2026	259.84 Call	Bond Future	4114.4100	4.1144	4194.4300	1.945	0.0000	0.0000
2026/01/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R210	05/11/2026		Bond Future	265.0440	265.0440	265.1165	0.027	0.0000	0.0000
2026/01/23	R210	05/11/2026	253.33 Call	Bond Future	11714.0300	11.7140	11786.4600	0.618	0.0000	0.0000
2026/01/23	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R210	04/02/2027		Bond Future	269.6204	269.6204	269.6840	0.024	0.0000	0.0000
2026/01/23	R210	04/02/2027	266.03 Call	Bond Future	3590.4000	3.5904	3653.9500	1.770	0.0000	0.0000
2026/01/23	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R213	05/02/2026		Bond Future	7.5803	100.7484	7.5146	0.867	0.0000	0.0000
2026/01/23	R213	05/02/2026	9.89 Call	Bond Future	8878.1500	8.8782	9146.2100	3.019	0.0000	0.0000
2026/01/23	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R213	07/05/2026		Bond Future	7.6069	98.9693	7.5377	0.911	0.0000	0.0000
2026/01/23	R213	07/05/2026	9.80 Call	Bond Future	8129.3400	8.1293	8399.0500	3.318	0.0000	0.0000
2026/01/23	R213	07/05/2026	9.80 Put	Bond Future	4.8400	0.0048	3.6100	25.413	0.0000	0.0000
2026/01/23	R213	06/08/2026		Bond Future	7.6315	100.7420	7.5588	0.953	0.0000	0.0000
2026/01/23	R213	06/08/2026	9.69 Call	Bond Future	7372.9400	7.3729	7637.4000	3.587	0.0000	0.0000
2026/01/23	R213	06/08/2026	9.69 Put	Bond Future	47.0500	0.0471	39.8300	15.345	0.0000	0.0000
2026/01/23	R213	05/11/2026		Bond Future	7.6735	98.9276	7.5968	0.999	0.0000	0.0000
2026/01/23	R213	05/11/2026	8.75 Call	Bond Future	4071.9900	4.0720	4306.2400	5.753	0.0000	0.0000
2026/01/23	R213	05/11/2026	8.75 Put	Bond Future	333.7100	0.3337	294.8000	11.660	0.0000	0.0000
2026/01/23	R213	04/02/2027		Bond Future	7.7345	100.6123	7.6533	1.049	0.0000	0.0000
2026/01/23	R213	04/02/2027	8.14 Call	Bond Future	2255.3900	2.2554	2435.2900	7.976	0.0000	0.0000
2026/01/23	R213	04/02/2027	8.14 Put	Bond Future	899.9400	0.8999	805.7800	10.463	0.0000	0.0000
2026/01/23	R214	05/02/2026		Bond Future	8.9938	82.5703	8.9079	0.955	0.0000	0.0000
2026/01/23	R214	05/02/2026	11.26 Call	Bond Future	13795.1500	13.7952	14396.1800	4.357	0.0000	0.0000
2026/01/23	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R214	07/05/2026		Bond Future	9.0459	80.7253	8.9577	0.976	0.0000	0.0000
2026/01/23	R214	07/05/2026	11.53 Call	Bond Future	14787.2500	14.7873	15395.7500	4.115	0.0000	0.0000
2026/01/23	R214	07/05/2026	11.53 Put	Bond Future	5.4400	0.0054	3.8000	30.147	0.0000	0.0000
2026/01/23	R214	06/08/2026		Bond Future	9.0987	82.1713	9.0082	0.994	0.0000	0.0000
2026/01/23	R214	06/08/2026	11.97 Call	Bond Future	16571.7100	16.5717	17183.8000	3.694	0.0000	0.0000
2026/01/23	R214	06/08/2026	11.97 Put	Bond Future	26.2600	0.0263	20.7000	21.173	0.0000	0.0000
2026/01/23	R214	05/11/2026		Bond Future	9.1589	80.2906	9.0660	1.014	0.0000	0.0000
2026/01/23	R214	05/11/2026	10.97 Call	Bond Future	11301.1700	11.3012	11875.0100	5.078	0.0000	0.0000
2026/01/23	R214	05/11/2026	10.97 Put	Bond Future	361.6600	0.3617	309.8100	14.337	0.0000	0.0000
2026/01/23	R214	04/02/2027		Bond Future	9.2285	81.6576	9.1331	1.034	0.0000	0.0000
2026/01/23	R214	04/02/2027	9.90 Call	Bond Future	5751.1800	5.7512	6233.9800	8.395	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	
2026/01/23	R214	04/02/2027	9.90 Put	Bond Future	1485.1100	1.4851	1334.5700	1.3346	10.137	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.50 Put	Bond Future	29.7600	0.0298	6.8200	0.0068	77.083	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.50 Call	Bond Future	3244.6300	3.2446	4058.5900	4.0586	25.086	0.0000	0.0000
2026/01/23	R248	05/02/2026	10.00 Put	Bond Future	0.1700	0.0002	0.0200	0.0000	88.235	0.0000	0.0000
2026/01/23	R248	05/02/2026	10.00 Call	Bond Future	7386.9700	7.3870	8223.7200	8.2237	11.327	0.0000	0.0000
2026/01/23	R248	05/02/2026	10.48 Call	Bond Future	11112.6900	11.1127	11949.5900	11.9496	7.531	0.0000	0.0000
2026/01/23	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R248	05/02/2026		Bond Future	9.1387	100.2708	9.0478	101.1077	0.995	0.0000	0.0000
2026/01/23	R248	05/02/2026	11.46 Call	Bond Future	17963.2700	17.9633	18800.1700	18.8002	4.659	0.0000	0.0000
2026/01/23	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.65 Put	Bond Future	6.6300	0.0066	1.1800	0.0012	82.202	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.65 Call	Bond Future	4505.8100	4.5058	5337.2600	5.3373	18.453	0.0000	0.0000
2026/01/23	R248	05/02/2026	8.90 Put	Bond Future	2270.4200	2.2704	1520.3900	1.5204	33.035	0.0000	0.0000
2026/01/23	R248	05/02/2026	8.90 Call	Bond Future	48.1800	0.0482	135.0500	0.1351	180.303	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.40 Put	Bond Future	77.2500	0.0773	21.1800	0.0212	72.583	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.40 Call	Bond Future	2419.7500	2.4198	3200.5800	3.2006	32.269	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.90 Call	Bond Future	6577.4600	6.5775	7413.9400	7.4139	12.717	0.0000	0.0000
2026/01/23	R248	05/02/2026	9.90 Put	Bond Future	0.4800	0.0005	0.0600	0.0001	87.500	0.0000	0.0000
2026/01/23	R248	07/05/2026		Bond Future	9.1904	97.5961	9.0971	98.4457	1.015	0.0000	0.0000
2026/01/23	R248	07/05/2026	11.72 Call	Bond Future	19123.5300	19.1235	19970.8900	19.9709	4.431	0.0000	0.0000
2026/01/23	R248	07/05/2026	11.72 Put	Bond Future	7.7700	0.0078	5.4700	0.0055	29.601	0.0000	0.0000
2026/01/23	R248	06/08/2026		Bond Future	9.2427	99.3442	9.1470	100.2050	1.035	0.0000	0.0000
2026/01/23	R248	06/08/2026	12.37 Call	Bond Future	22519.5300	22.5195	23375.1300	23.3751	3.799	0.0000	0.0000
2026/01/23	R248	06/08/2026	12.37 Put	Bond Future	24.5700	0.0246	19.3000	0.0193	21.449	0.0000	0.0000
2026/01/23	R248	05/11/2026		Bond Future	9.3015	96.6184	9.2034	97.4910	1.054	0.0000	0.0000
2026/01/23	R248	05/11/2026	11.31 Call	Bond Future	15841.5700	15.8416	16653.0600	16.6531	5.123	0.0000	0.0000
2026/01/23	R248	05/11/2026	11.31 Put	Bond Future	447.9400	0.4479	386.8700	0.3869	13.634	0.0000	0.0000
2026/01/23	R248	04/02/2027		Bond Future	9.3687	98.2630	9.2680	99.1468	1.075	0.0000	0.0000
2026/01/23	R248	04/02/2027	10.11 Call	Bond Future	7893.5700	7.8936	8765.0300	8.7650	11.040	0.0000	0.0000
2026/01/23	R248	04/02/2027	10.11 Put	Bond Future	1770.7600	1.7708	1758.4500	1.7585	0.695	0.0000	0.0000
2026/01/23	R2R9	05/02/2026		Bond Future	8.8743	111.2588	8.7783	112.0385	1.082	0.0000	0.0000
2026/01/23	R2R9	05/02/2026	102.99 Call	Bond Future	98268.2200	98.2682	99047.9200	99.0479	0.793	0.0000	0.0000
2026/01/23	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R2R9	07/05/2026		Bond Future	8.9334	108.2361	8.8343	109.0275	1.110	0.0000	0.0000
2026/01/23	R2R9	07/05/2026	99.91 Call	Bond Future	97386.4100	97.3864	98177.8200	98.1778	0.813	0.0000	0.0000
2026/01/23	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R2R9	06/08/2026		Bond Future	8.9929	110.1747	8.8908	110.9757	1.135	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	
2026/01/23	R2R9	06/08/2026	101.74 Call	Bond Future	97055.1900	97.0552	97856.2400	97.8562	0.825	0.0000	0.0000
2026/01/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R2R9	05/11/2026		Bond Future	9.0592	107.0938	8.9539	107.9051	1.162	0.0000	0.0000
2026/01/23	R2R9	05/11/2026	98.56 Call	Bond Future	96123.7400	96.1237	96935.0700	96.9351	0.844	0.0000	0.0000
2026/01/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R2R9	04/02/2027		Bond Future	9.1356	108.9158	9.0269	109.7368	1.189	0.0000	0.0000
2026/01/23	R2R9	04/02/2027	9.89 Call	Bond Future	6606.8100	6.6068	7255.3000	7.2553	9.815	0.0000	0.0000
2026/01/23	R2R9	04/02/2027	9.89 Put	Bond Future	1143.5800	1.1436	971.0700	0.9711	15.085	0.0000	0.0000
2026/01/23	R4R2	05/02/2026		Bond Future	9.0895	112.3547	9.0035	113.1254	0.946	0.0000	0.0000
2026/01/23	R4R2	05/02/2026	103.43 Call	Bond Future	99079.4100	99.0794	99850.1200	99.8501	0.778	0.0000	0.0000
2026/01/23	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R4R2	07/05/2026		Bond Future	9.1500	109.2253	9.0614	110.0075	0.968	0.0000	0.0000
2026/01/23	R4R2	07/05/2026	100.23 Call	Bond Future	98136.1900	98.1362	98918.3800	98.9184	0.797	0.0000	0.0000
2026/01/23	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R4R2	06/08/2026		Bond Future	9.2108	111.1817	9.1198	111.9732	0.988	0.0000	0.0000
2026/01/23	R4R2	06/08/2026	102.06 Call	Bond Future	97764.3800	97.7644	98555.8900	98.5559	0.810	0.0000	0.0000
2026/01/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R4R2	05/11/2026		Bond Future	9.2776	107.9920	9.1840	108.7937	1.009	0.0000	0.0000
2026/01/23	R4R2	05/11/2026	98.76 Call	Bond Future	96769.4600	96.7695	97571.1200	97.5711	0.828	0.0000	0.0000
2026/01/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	R4R2	04/02/2027		Bond Future	9.3535	109.8292	9.2572	110.6403	1.030	0.0000	0.0000
2026/01/23	R4R2	04/02/2027	10.13 Call	Bond Future	7454.2200	7.4542	8114.1700	8.1142	8.853	0.0000	0.0000
2026/01/23	R4R2	04/02/2027	10.13 Put	Bond Future	1233.4200	1.2334	1082.2500	1.0823	12.256	0.0000	0.0000
2026/01/23	RR87	05/02/2026		Bond Future	6.8710	105.3133	6.8727	105.3120	0.025	0.0000	0.0000
2026/01/23	RR87	05/02/2026	6.91 Call	Bond Future	45.1959	0.0452	43.4102	0.0434	3.951	0.0000	0.0000
2026/01/23	RR87	05/02/2026	6.91 Put	Bond Future	16.7959	0.0168	16.2602	0.0163	3.190	0.0000	0.0000
2026/01/23	RR87	07/05/2026		Bond Future	6.7615	103.0522	6.7672	103.0489	0.085	0.0000	0.0000
2026/01/23	RR87	07/05/2026	6.81 Call	Bond Future	89.4957	0.0895	87.3424	0.0873	2.406	0.0000	0.0000
2026/01/23	RR87	07/05/2026	6.81 Put	Bond Future	62.0257	0.0620	63.1124	0.0631	1.752	0.0000	0.0000
2026/01/23	RR87	06/08/2026		Bond Future	6.4609	101.1544	6.4825	101.1467	0.334	0.0000	0.0000
2026/01/23	RR87	06/08/2026	6.53 Call	Bond Future	86.8099	0.0868	82.4491	0.0824	5.023	0.0000	0.0000
2026/01/23	RR87	06/08/2026	6.53 Put	Bond Future	62.3199	0.0623	65.6191	0.0656	5.294	0.0000	0.0000
2026/01/23	RR87	05/11/2026		Bond Future	5.2397	102.8944	5.3364	102.8833	1.845	0.0000	0.0000
2026/01/23	RR87	05/11/2026	5.27 Call	Bond Future	27.2571	0.0273	21.8049	0.0218	20.003	0.0000	0.0000
2026/01/23	RR87	05/11/2026	5.27 Put	Bond Future	23.7771	0.0238	29.4249	0.0294	23.753	0.0000	0.0000
2026/01/23	RR88	05/02/2026		Bond Future	6.8765	108.6029	6.8773	108.6016	0.011	0.0000	0.0000
2026/01/23	RR88	05/02/2026	6.89 Call	Bond Future	98.3971	0.0984	94.5564	0.0946	3.903	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
2026/01/23	RR88	05/02/2026	6.89 Put	Bond Future	75.6371	0.0756	73.1064	0.0731	3.346	0.0000	0.0000
2026/01/23	RR88	07/05/2026		Bond Future	6.8401	106.3736	6.8424	106.3703	0.032	0.0000	0.0000
2026/01/23	RR88	07/05/2026	6.84 Call	Bond Future	225.2259	0.2252	217.9357	0.2179	3.237	0.0000	0.0000
2026/01/23	RR88	07/05/2026	6.84 Put	Bond Future	225.4459	0.2254	221.5257	0.2215	1.739	0.0000	0.0000
2026/01/23	RR88	06/08/2026		Bond Future	6.7742	105.3659	6.7802	105.3586	0.089	0.0000	0.0000
2026/01/23	RR88	06/08/2026	6.79 Call	Bond Future	314.5564	0.3146	310.0790	0.3101	1.423	0.0000	0.0000
2026/01/23	RR88	06/08/2026	6.79 Put	Bond Future	295.4764	0.2955	298.2590	0.2983	0.942	0.0000	0.0000
2026/01/23	RR88	05/11/2026		Bond Future	6.7073	106.5999	6.7179	106.5887	0.158	0.0000	0.0000
2026/01/23	RR88	05/11/2026	6.71 Call	Bond Future	318.2065	0.3182	308.2984	0.3083	3.114	0.0000	0.0000
2026/01/23	RR88	05/11/2026	6.71 Put	Bond Future	315.3265	0.3153	316.5984	0.3166	0.403	0.0000	0.0000
2026/01/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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