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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2026 TO 26/01/2026

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
2026/01/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	2029	05/02/2026		Bond Future	144.8867	144.8867	144.9668	0.055	0.0000	0.0000
2026/01/26	2029	05/02/2026	140.11 Call	Bond Future	4776.6800	4.7767	4856.7500	1.676	0.0000	0.0000
2026/01/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2029	07/05/2026		Bond Future	146.0111	146.0111	146.0926	0.056	0.0000	0.0000
2026/01/26	2029	07/05/2026	141.82 Call	Bond Future	4191.0800	4.1911	4272.5800	1.945	0.0000	0.0000
2026/01/26	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	
2026/01/26	2029	06/08/2026			Bond Future	148.6559	148.6559	148.7390	148.7390	0.056	0.0000	0.0000
2026/01/26	2029	06/08/2026	144.10 Call		Bond Future	4555.8500	4.5559	4638.9800	4.6390	1.825	0.0000	0.0000
2026/01/26	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2029	05/11/2026			Bond Future	149.7686	149.7686	149.8536	149.8536	0.057	0.0000	0.0000
2026/01/26	2029	05/11/2026	147.56 Call		Bond Future	2208.5900	2.2086	2293.6300	2.2936	3.850	0.0000	0.0000
2026/01/26	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2029	04/02/2027			Bond Future	152.3493	152.3493	152.4363	152.4363	0.057	0.0000	0.0000
2026/01/26	2029	04/02/2027	149.72 Call		Bond Future	2629.3100	2.6293	2716.2800	2.7163	3.308	0.0000	0.0000
2026/01/26	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2030	05/02/2026			Bond Future	7.2627	102.7226	7.2171	102.8799	0.627	0.0000	0.0000
2026/01/26	2030	05/02/2026	9.49 Call		Bond Future	7343.7300	7.3437	7501.0700	7.5011	2.143	0.0000	0.0000
2026/01/26	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2030	07/05/2026			Bond Future	7.2798	104.5256	7.2307	104.6858	0.675	0.0000	0.0000
2026/01/26	2030	07/05/2026	9.39 Call		Bond Future	6601.5600	6.6016	6760.6900	6.7607	2.410	0.0000	0.0000
2026/01/26	2030	07/05/2026	9.39 Put		Bond Future	3.4400	0.0034	2.4400	0.0024	29.070	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.21 Put		Bond Future	706.8400	0.7068	612.3200	0.6123	13.372	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.21 Call		Bond Future	479.2700	0.4793	544.8800	0.5449	13.690	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.71 Put		Bond Future	217.0500	0.2171	178.0400	0.1780	17.973	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.71 Call		Bond Future	1606.4600	1.6065	1727.5800	1.7276	7.540	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.92 Call		Bond Future	2190.2400	2.1902	2324.7300	2.3247	6.140	0.0000	0.0000
2026/01/26	2030	07/05/2026	7.92 Put		Bond Future	131.0300	0.1310	105.3900	0.1054	19.568	0.0000	0.0000
2026/01/26	2030	06/08/2026	7.21 Put		Bond Future	949.3200	0.9493	856.5200	0.8565	9.775	0.0000	0.0000
2026/01/26	2030	06/08/2026	7.21 Call		Bond Future	691.0300	0.6910	761.3100	0.7613	10.170	0.0000	0.0000
2026/01/26	2030	06/08/2026	7.71 Put		Bond Future	452.2700	0.4523	399.9200	0.3999	11.575	0.0000	0.0000
2026/01/26	2030	06/08/2026	7.71 Call		Bond Future	1712.4600	1.7125	1823.1900	1.8232	6.466	0.0000	0.0000
2026/01/26	2030	06/08/2026	8.06 Call		Bond Future	2576.9300	2.5769	2706.0200	2.7060	5.009	0.0000	0.0000
2026/01/26	2030	06/08/2026	8.06 Put		Bond Future	270.2800	0.2703	236.2900	0.2363	12.576	0.0000	0.0000
2026/01/26	2030	06/08/2026			Bond Future	7.2944	102.3843	7.2411	102.5474	0.731	0.0000	0.0000
2026/01/26	2030	06/08/2026	9.22 Call		Bond Future	5731.5200	5.7315	5886.8300	5.8868	2.710	0.0000	0.0000
2026/01/26	2030	06/08/2026	9.22 Put		Bond Future	50.9000	0.0509	43.1300	0.0431	15.265	0.0000	0.0000
2026/01/26	2030	05/11/2026			Bond Future	7.3125	104.1422	7.2545	104.3083	0.793	0.0000	0.0000
2026/01/26	2030	05/11/2026	8.39 Call		Bond Future	3276.1000	3.2761	3414.0500	3.4141	4.211	0.0000	0.0000
2026/01/26	2030	05/11/2026	8.39 Put		Bond Future	249.2900	0.2493	221.1200	0.2211	11.300	0.0000	0.0000
2026/01/26	2030	04/02/2027			Bond Future	7.3498	101.9051	7.2862	102.0744	0.866	0.0000	0.0000
2026/01/26	2030	04/02/2027	7.82 Call		Bond Future	1870.2100	1.8702	1981.7500	1.9818	5.964	0.0000	0.0000
2026/01/26	2030	04/02/2027	7.82 Put		Bond Future	630.0500	0.6301	572.3100	0.5723	9.164	0.0000	0.0000
2026/01/26	2031	05/02/2026			Bond Future	112.5859	112.5859	112.7316	112.7316	0.129	0.0000	0.0000
2026/01/26	2031	05/02/2026	111.76 Call		Bond Future	830.5300	0.8305	972.2200	0.9722	17.060	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
2026/01/26	2031	05/02/2026	111.76 Put	Bond Future	4.6200	0.0046	0.6200	0.0006	86.580	0.0000	0.0000
2026/01/26	2031	07/05/2026		Bond Future	114.5900	114.5900	114.7383	114.7383	0.129	0.0000	0.0000
2026/01/26	2031	07/05/2026	113.84 Call	Bond Future	924.8500	0.9249	1033.6700	1.0337	11.766	0.0000	0.0000
2026/01/26	2031	07/05/2026	113.84 Put	Bond Future	174.8300	0.1748	135.3700	0.1354	22.570	0.0000	0.0000
2026/01/26	2031	06/08/2026		Bond Future	114.2530	114.2530	114.4042	114.4042	0.132	0.0000	0.0000
2026/01/26	2031	06/08/2026	113.81 Call	Bond Future	865.0600	0.8651	956.4100	0.9564	10.560	0.0000	0.0000
2026/01/26	2031	06/08/2026	113.81 Put	Bond Future	422.0400	0.4220	362.1800	0.3622	14.183	0.0000	0.0000
2026/01/26	2031	05/11/2026		Bond Future	116.2416	116.2416	116.3958	116.3958	0.133	0.0000	0.0000
2026/01/26	2031	05/11/2026	111.49 Call	Bond Future	4753.5400	4.7535	4907.1200	4.9071	3.231	0.0000	0.0000
2026/01/26	2031	05/11/2026	111.49 Put	Bond Future	1.9000	0.0019	1.3600	0.0014	28.421	0.0000	0.0000
2026/01/26	2031	04/02/2027		Bond Future	115.7977	115.7977	115.9550	115.9550	0.136	0.0000	0.0000
2026/01/26	2031	04/02/2027	116.18 Call	Bond Future	622.7900	0.6228	689.3400	0.6893	10.686	0.0000	0.0000
2026/01/26	2031	04/02/2027	116.18 Put	Bond Future	1005.1300	1.0051	914.3700	0.9144	9.030	0.0000	0.0000
2026/01/26	2032	05/02/2026		Bond Future	7.7353	105.4756	7.6745	105.7735	0.786	0.0000	0.0000
2026/01/26	2032	05/02/2026	10.16 Call	Bond Future	11045.2000	11.0452	11343.0400	11.3430	2.697	0.0000	0.0000
2026/01/26	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2032	07/05/2026		Bond Future	7.7695	103.1685	7.7054	103.4716	0.825	0.0000	0.0000
2026/01/26	2032	07/05/2026	10.14 Call	Bond Future	10468.2400	10.4682	10770.2500	10.7703	2.885	0.0000	0.0000
2026/01/26	2032	07/05/2026	10.14 Put	Bond Future	3.2000	0.0032	2.1200	0.0021	33.750	0.0000	0.0000
2026/01/26	2032	06/08/2026		Bond Future	7.8029	105.0121	7.7352	105.3207	0.868	0.0000	0.0000
2026/01/26	2032	06/08/2026	10.12 Call	Bond Future	9929.9800	9.9300	10231.6400	10.2316	3.038	0.0000	0.0000
2026/01/26	2032	06/08/2026	10.12 Put	Bond Future	35.2600	0.0353	28.3100	0.0283	19.711	0.0000	0.0000
2026/01/26	2032	05/11/2026		Bond Future	7.8471	102.6581	7.7754	102.9723	0.914	0.0000	0.0000
2026/01/26	2032	05/11/2026	9.16 Call	Bond Future	5851.9300	5.8519	6125.0700	6.1251	4.668	0.0000	0.0000
2026/01/26	2032	05/11/2026	9.16 Put	Bond Future	304.3500	0.3044	263.3000	0.2633	13.488	0.0000	0.0000
2026/01/26	2032	04/02/2027		Bond Future	7.9070	104.4013	7.8309	104.7211	0.963	0.0000	0.0000
2026/01/26	2032	04/02/2027	8.48 Call	Bond Future	3292.1800	3.2922	3513.6700	3.5137	6.728	0.0000	0.0000
2026/01/26	2032	04/02/2027	8.48 Put	Bond Future	923.5100	0.9235	825.1600	0.8252	10.650	0.0000	0.0000
2026/01/26	2033	05/02/2026		Bond Future	142.3587	142.3587	142.5353	142.5353	0.124	0.0000	0.0000
2026/01/26	2033	05/02/2026	132.88 Call	Bond Future	9478.7200	9.4787	9655.3400	9.6553	1.863	0.0000	0.0000
2026/01/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2033	07/05/2026		Bond Future	143.3357	143.3357	143.5155	143.5155	0.125	0.0000	0.0000
2026/01/26	2033	07/05/2026	135.16 Call	Bond Future	8175.7000	8.1757	8355.5000	8.3555	2.199	0.0000	0.0000
2026/01/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2033	06/08/2026		Bond Future	145.9321	145.9321	146.1153	146.1153	0.126	0.0000	0.0000
2026/01/26	2033	06/08/2026	134.25 Call	Bond Future	11682.0500	11.6821	11865.2600	11.8653	1.568	0.0000	0.0000
2026/01/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2033	05/11/2026		Bond Future	146.8949	146.8949	147.0817	147.0817	0.127	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
2026/01/26	2033	05/11/2026	137.26 Call	Bond Future	9634.9300	9.6349	9821.7400	9.8217	1.939	0.0000	0.0000
2026/01/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2033	04/02/2027		Bond Future	149.4263	149.4263	149.6168	149.6168	0.128	0.0000	0.0000
2026/01/26	2033	04/02/2027	142.71 Call	Bond Future	6716.3000	6.7163	6906.8300	6.9068	2.837	0.0000	0.0000
2026/01/26	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	12.73 Call	Bond Future	24494.3200	24.4943	24816.6000	24.8166	1.316	0.0000	0.0000
2026/01/26	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.40 Call	Bond Future	17745.7500	17.7458	18068.0300	18.0680	1.816	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.86 Call	Bond Future	20172.0900	20.1721	20494.3700	20.4944	1.598	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.36 Call	Bond Future	17529.9300	17.5299	17852.2100	17.8522	1.838	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.65 Call	Bond Future	13565.0400	13.5650	13887.3200	13.8873	2.376	0.0000	0.0000
2026/01/26	2037	05/02/2026	12.27 Call	Bond Future	22251.1900	22.2512	22573.4700	22.5735	1.448	0.0000	0.0000
2026/01/26	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.90 Call	Bond Future	14990.6000	14.9906	15312.8800	15.3129	2.150	0.0000	0.0000
2026/01/26	2037	05/02/2026		Bond Future	8.5224	100.0724	8.4767	100.3947	0.537	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.20 Call	Bond Future	16658.7500	16.6588	16981.0300	16.9810	1.935	0.0000	0.0000
2026/01/26	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	9.65 Call	Bond Future	7522.7600	7.5228	7845.0400	7.8450	4.284	0.0000	0.0000
2026/01/26	2037	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.10 Call	Bond Future	10311.0000	10.3110	10633.2800	10.6333	3.126	0.0000	0.0000
2026/01/26	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	07/05/2026	9.00 Put	Bond Future	494.1100	0.4941	410.7800	0.4108	16.865	0.0000	0.0000
2026/01/26	2037	07/05/2026	9.00 Call	Bond Future	3368.2200	3.3682	3612.8600	3.6129	7.263	0.0000	0.0000
2026/01/26	2037	07/05/2026	9.49 Put	Bond Future	166.5900	0.1666	133.3900	0.1334	19.929	0.0000	0.0000
2026/01/26	2037	07/05/2026	9.49 Call	Bond Future	6219.5700	6.2196	6514.3400	6.5143	4.739	0.0000	0.0000
2026/01/26	2037	07/05/2026	10.06 Call	Bond Future	9625.5700	9.6256	9942.2000	9.9422	3.289	0.0000	0.0000
2026/01/26	2037	07/05/2026	10.06 Put	Bond Future	49.5900	0.0496	38.2500	0.0383	22.868	0.0000	0.0000
2026/01/26	2037	07/05/2026		Bond Future	8.5752	101.8289	8.5278	102.1569	0.553	0.0000	0.0000
2026/01/26	2037	07/05/2026	11.32 Call	Bond Future	16748.6400	16.7486	17076.1000	17.0761	1.955	0.0000	0.0000
2026/01/26	2037	07/05/2026	11.32 Put	Bond Future	1.6100	0.0016	1.1000	0.0011	31.677	0.0000	0.0000
2026/01/26	2037	07/05/2026	12.40 Call	Bond Future	22281.2800	22.2813	22609.2500	22.6093	1.472	0.0000	0.0000
2026/01/26	2037	07/05/2026	12.40 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/26	2037	07/05/2026	10.95 Put	Bond Future	6.4400	0.0064	4.6500	0.0047	27.795	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	
2026/01/26	2037	07/05/2026	10.95 Call	Bond Future	14731.4300	14.7314	15057.6100	15.0576	2.214	0.0000	0.0000
2026/01/26	2037	06/08/2026	11.30 Call	Bond Future	16090.6800	16.0907	16418.9900	16.4190	2.040	0.0000	0.0000
2026/01/26	2037	06/08/2026	11.30 Put	Bond Future	34.2600	0.0343	28.6800	0.0287	16.287	0.0000	0.0000
2026/01/26	2037	06/08/2026	10.70 Call	Bond Future	12894.6900	12.8947	13212.1000	13.2121	2.462	0.0000	0.0000
2026/01/26	2037	06/08/2026	10.70 Put	Bond Future	120.9700	0.1210	104.4900	0.1045	13.623	0.0000	0.0000
2026/01/26	2037	06/08/2026	10.02 Put	Bond Future	280.1900	0.2802	245.0700	0.2451	12.534	0.0000	0.0000
2026/01/26	2037	06/08/2026	10.02 Call	Bond Future	9116.3200	9.1163	9415.0900	9.4151	3.277	0.0000	0.0000
2026/01/26	2037	06/08/2026		Bond Future	8.6298	99.3889	8.5805	99.7228	0.571	0.0000	0.0000
2026/01/26	2037	06/08/2026	11.71 Call	Bond Future	18214.6200	18.2146	18546.1800	18.5462	1.820	0.0000	0.0000
2026/01/26	2037	06/08/2026	11.71 Put	Bond Future	12.6900	0.0127	10.3600	0.0104	18.361	0.0000	0.0000
2026/01/26	2037	05/11/2026		Bond Future	8.6852	101.0951	8.6341	101.4350	0.589	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.62 Call	Bond Future	12104.4800	12.1045	12413.8500	12.4139	2.556	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.62 Put	Bond Future	306.9500	0.3070	276.4400	0.2764	9.940	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.83 Call	Bond Future	13201.4800	13.2015	13516.7300	13.5167	2.388	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.83 Put	Bond Future	239.6500	0.2397	215.0200	0.2150	10.277	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.23 Call	Bond Future	10025.7100	10.0257	10322.6500	10.3227	2.962	0.0000	0.0000
2026/01/26	2037	05/11/2026	10.23 Put	Bond Future	447.7700	0.4478	404.8300	0.4048	9.590	0.0000	0.0000
2026/01/26	2037	05/11/2026	9.46 Put	Bond Future	999.1200	0.9991	912.3400	0.9123	8.686	0.0000	0.0000
2026/01/26	2037	05/11/2026	9.46 Call	Bond Future	5965.8600	5.9659	6218.9600	6.2190	4.242	0.0000	0.0000
2026/01/26	2037	04/02/2027		Bond Future	8.7516	98.5556	8.6984	98.9016	0.607	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.51 Call	Bond Future	6126.9800	6.1270	6374.1900	6.3742	4.035	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.51 Put	Bond Future	1361.5100	1.3615	1262.7500	1.2628	7.254	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.81 Call	Bond Future	7607.2800	7.6073	7874.9300	7.8749	3.518	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.81 Put	Bond Future	1041.5200	1.0415	963.2000	0.9632	7.520	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.31 Call	Bond Future	5173.6800	5.1737	5404.3700	5.4044	4.459	0.0000	0.0000
2026/01/26	2037	04/02/2027	9.31 Put	Bond Future	1634.6100	1.6346	1519.3300	1.5193	7.052	0.0000	0.0000
2026/01/26	2037	04/02/2027	8.44 Put	Bond Future	3778.8100	3.7788	3561.2900	3.5613	5.756	0.0000	0.0000
2026/01/26	2037	04/02/2027	8.44 Call	Bond Future	1728.0000	1.7280	1856.4500	1.8565	7.433	0.0000	0.0000
2026/01/26	2038	05/02/2026		Bond Future	155.1326	155.1326	156.0750	156.0750	0.607	0.0000	0.0000
2026/01/26	2038	05/02/2026	143.20 Call	Bond Future	11932.6300	11.9326	12874.9700	12.8750	7.897	0.0000	0.0000
2026/01/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2038	07/05/2026		Bond Future	157.8940	157.8940	158.8531	158.8531	0.607	0.0000	0.0000
2026/01/26	2038	07/05/2026	144.53 Call	Bond Future	13363.9800	13.3640	14323.1400	14.3231	7.177	0.0000	0.0000
2026/01/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2038	06/08/2026		Bond Future	158.5637	158.5637	159.5404	159.5404	0.616	0.0000	0.0000
2026/01/26	2038	06/08/2026	144.72 Call	Bond Future	13843.6900	13.8437	14820.3800	14.8204	7.055	0.0000	0.0000
2026/01/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2038	05/11/2026		Bond Future	161.3241	161.3241	162.3183	162.3183	0.616	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
2026/01/26	2038	05/11/2026	146.31 Call	Bond Future	15014.1100	15.0141	16008.3000	16.0083	6.622	0.0000	0.0000
2026/01/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2038	04/02/2027		Bond Future	161.8829	161.8829	162.8949	162.8949	0.625	0.0000	0.0000
2026/01/26	2038	04/02/2027	153.83 Call	Bond Future	8052.9100	8.0529	9064.8800	9.0649	12.567	0.0000	0.0000
2026/01/26	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.35 Call	Bond Future	10784.2700	10.7843	11109.7700	11.1098	3.018	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.75 Call	Bond Future	13435.6000	13.4356	13761.1000	13.7611	2.423	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.15 Call	Bond Future	15974.2900	15.9743	16299.7900	16.2998	2.038	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	13.23 Call	Bond Future	27561.4200	27.5614	27886.9200	27.8869	1.181	0.0000	0.0000
2026/01/26	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.82 Call	Bond Future	19989.2100	19.9892	20314.7100	20.3147	1.628	0.0000	0.0000
2026/01/26	2040	05/02/2026		Bond Future	8.8832	101.1681	8.8424	101.4936	0.459	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.49 Call	Bond Future	18047.7300	18.0477	18373.2300	18.3732	1.804	0.0000	0.0000
2026/01/26	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.05 Put	Bond Future	139.2700	0.1393	56.9100	0.0569	59.137	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.05 Call	Bond Future	1456.0100	1.4560	1699.1500	1.6992	16.699	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.20 Put	Bond Future	32.3600	0.0324	8.4600	0.0085	73.857	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.20 Call	Bond Future	2512.3800	2.5124	2813.9800	2.8140	12.005	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.40 Call	Bond Future	4004.8500	4.0049	4327.1400	4.3271	8.047	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.40 Put	Bond Future	3.7100	0.0037	0.5000	0.0005	86.523	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.24 Call	Bond Future	10034.6300	10.0346	10360.1300	10.3601	3.244	0.0000	0.0000
2026/01/26	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.80 Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/26	2040	05/02/2026	9.80 Call	Bond Future	6944.0100	6.9440	7269.4800	7.2695	4.687	0.0000	0.0000
2026/01/26	2040	07/05/2026	8.65 Put	Bond Future	2905.3200	2.9053	2649.7600	2.6498	8.796	0.0000	0.0000
2026/01/26	2040	07/05/2026	8.65 Call	Bond Future	581.4000	0.5814	657.0800	0.6571	13.017	0.0000	0.0000
2026/01/26	2040	07/05/2026		Bond Future	8.9415	102.9438	8.8994	103.2751	0.471	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.67 Call	Bond Future	18520.2900	18.5203	18850.7900	18.8508	1.785	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.67 Put	Bond Future	2.5500	0.0026	1.8100	0.0018	29.020	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.22 Call	Bond Future	21640.4500	21.6405	21971.5800	21.9716	1.530	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.22 Put	Bond Future	0.3000	0.0003	0.1900	0.0002	36.667	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.72 Call	Bond Future	18811.2400	18.8112	19141.8500	19.1419	1.758	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.72 Put	Bond Future	2.1200	0.0021	1.4900	0.0015	29.717	0.0000	0.0000
2026/01/26	2040	07/05/2026	10.70 Put	Bond Future	42.7000	0.0427	33.5500	0.0336	21.429	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	
2026/01/26	2040	07/05/2026	10.70 Call	Bond Future	12591.0200	12.5910	12913.1100	12.9131	2.558	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.53 Call	Bond Future	23322.5500	23.3226	23653.7600	23.6538	1.420	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.53 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.03 Call	Bond Future	20582.4500	20.5825	20913.4800	20.9135	1.608	0.0000	0.0000
2026/01/26	2040	07/05/2026	12.03 Put	Bond Future	0.6400	0.0006	0.4300	0.0004	32.813	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.12 Put	Bond Future	17.1100	0.0171	13.0600	0.0131	23.670	0.0000	0.0000
2026/01/26	2040	07/05/2026	11.12 Call	Bond Future	15225.9200	15.2259	15553.1100	15.5531	2.149	0.0000	0.0000
2026/01/26	2040	06/08/2026		Bond Future	9.0019	100.2731	8.9583	100.6104	0.484	0.0000	0.0000
2026/01/26	2040	06/08/2026	12.19 Call	Bond Future	20852.9500	20.8530	21187.8700	21.1879	1.606	0.0000	0.0000
2026/01/26	2040	06/08/2026	12.19 Put	Bond Future	13.6700	0.0137	11.3400	0.0113	17.045	0.0000	0.0000
2026/01/26	2040	05/11/2026		Bond Future	9.0624	101.9945	9.0173	102.3378	0.498	0.0000	0.0000
2026/01/26	2040	05/11/2026	11.06 Call	Bond Future	13997.5000	13.9975	14310.8300	14.3108	2.238	0.0000	0.0000
2026/01/26	2040	05/11/2026	11.06 Put	Bond Future	328.5800	0.3286	298.6000	0.2986	9.124	0.0000	0.0000
2026/01/26	2040	05/11/2026	11.27 Call	Bond Future	15216.2900	15.2163	15534.5000	15.5345	2.091	0.0000	0.0000
2026/01/26	2040	05/11/2026	11.27 Put	Bond Future	269.8400	0.2698	244.7400	0.2447	9.302	0.0000	0.0000
2026/01/26	2040	05/11/2026	10.67 Call	Bond Future	11692.9800	11.6930	11994.6800	11.9947	2.580	0.0000	0.0000
2026/01/26	2040	05/11/2026	10.67 Put	Bond Future	471.9300	0.4719	430.3200	0.4303	8.817	0.0000	0.0000
2026/01/26	2040	05/11/2026	9.91 Put	Bond Future	1018.3400	1.0183	936.3700	0.9364	8.049	0.0000	0.0000
2026/01/26	2040	05/11/2026	9.91 Call	Bond Future	7172.0200	7.1720	7433.3600	7.4334	3.644	0.0000	0.0000
2026/01/26	2040	04/02/2027		Bond Future	9.1330	99.2197	9.0863	99.5692	0.512	0.0000	0.0000
2026/01/26	2040	04/02/2027	9.93 Call	Bond Future	7175.9200	7.1759	7428.3000	7.4283	3.517	0.0000	0.0000
2026/01/26	2040	04/02/2027	9.93 Put	Bond Future	1472.6000	1.4726	1375.4900	1.3755	6.594	0.0000	0.0000
2026/01/26	2040	04/02/2027	10.17 Call	Bond Future	8521.0400	8.5210	8789.7200	8.7897	3.153	0.0000	0.0000
2026/01/26	2040	04/02/2027	10.17 Put	Bond Future	1191.4000	1.1914	1110.5900	1.1106	6.783	0.0000	0.0000
2026/01/26	2040	04/02/2027	9.67 Call	Bond Future	5764.4300	5.7644	5995.1600	5.9952	4.003	0.0000	0.0000
2026/01/26	2040	04/02/2027	9.67 Put	Bond Future	1869.5600	1.8696	1750.8000	1.7508	6.352	0.0000	0.0000
2026/01/26	2040	04/02/2027	8.78 Put	Bond Future	4500.5400	4.5005	4273.3300	4.2733	5.049	0.0000	0.0000
2026/01/26	2040	04/02/2027	8.78 Call	Bond Future	1817.0700	1.8171	1939.3500	1.9394	6.730	0.0000	0.0000
2026/01/26	2043	05/02/2026		Bond Future	121.2034	121.2034	121.5499	121.5499	0.286	0.0000	0.0000
2026/01/26	2043	05/02/2026	109.66 Call	Bond Future	11543.3700	11.5434	11889.8700	11.8899	3.002	0.0000	0.0000
2026/01/26	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	2043	07/05/2026		Bond Future	123.3608	123.3608	123.7136	123.7136	0.286	0.0000	0.0000
2026/01/26	2043	07/05/2026	111.70 Call	Bond Future	11660.8507	11.6609	12013.6392	12.0136	3.025	0.0000	0.0000
2026/01/26	2043	07/05/2026	111.70 Put	Bond Future	0.0207	0.0000	0.0092	0.0000	55.405	0.0000	0.0000
2026/01/26	2043	06/08/2026		Bond Future	122.7533	122.7533	123.1128	123.1128	0.293	0.0000	0.0000
2026/01/26	2043	06/08/2026	110.88 Call	Bond Future	11875.9852	11.8760	12234.6180	12.2346	3.020	0.0000	0.0000
2026/01/26	2043	06/08/2026	110.88 Put	Bond Future	2.6552	0.0027	1.8380	0.0018	30.776	0.0000	0.0000
2026/01/26	2043	05/11/2026		Bond Future	124.8899	124.8899	125.2558	125.2558	0.293	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
2026/01/26	2043	05/11/2026	112.84 Call	Bond Future	12063.8346	12.0638	12426.6447	12.4266	3.007	0.0000
2026/01/26	2043	05/11/2026	112.84 Put	Bond Future	13.9846	0.0140	10.8547	0.0109	22.381	0.0000
2026/01/26	2043	04/02/2027		Bond Future	124.1592	124.1592	124.5321	124.5321	0.300	0.0000
2026/01/26	2043	04/02/2027	117.63 Call	Bond Future	6938.5012	6.9385	7260.1195	7.2601	4.635	0.0000
2026/01/26	2043	04/02/2027	117.63 Put	Bond Future	409.2612	0.4093	358.0495	0.3580	12.513	0.0000
2026/01/26	2044	05/02/2026	11.45 Call	Bond Future	17297.9100	17.2979	17561.4000	17.5614	1.523	0.0000
2026/01/26	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	2044	05/02/2026	11.25 Call	Bond Future	16018.9600	16.0190	16282.4500	16.2825	1.645	0.0000
2026/01/26	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	2044	05/02/2026	11.50 Call	Bond Future	17612.6300	17.6126	17876.1200	17.8761	1.496	0.0000
2026/01/26	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	2044	05/02/2026	10.90 Call	Bond Future	13701.1900	13.7012	13964.6800	13.9647	1.923	0.0000
2026/01/26	2044	05/02/2026	10.07 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/01/26	2044	05/02/2026	10.07 Call	Bond Future	7770.1700	7.7702	8033.6400	8.0336	3.391	0.0000
2026/01/26	2044	05/02/2026		Bond Future	9.1032	97.1404	9.0725	97.4039	0.337	0.0000
2026/01/26	2044	05/02/2026	11.56 Call	Bond Future	17987.7000	17.9877	18251.1900	18.2512	1.465	0.0000
2026/01/26	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	2044	05/02/2026	10.00 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000
2026/01/26	2044	05/02/2026	10.00 Call	Bond Future	7240.2000	7.2402	7503.6400	7.5036	3.639	0.0000
2026/01/26	2044	07/05/2026	Put	Bond Future	2802.0600	2.8021	2619.7600	2.6198	6.506	0.0000
2026/01/26	2044	07/05/2026	Call	Bond Future	1647.4800	1.6475	1733.3200	1.7333	5.210	0.0000
2026/01/26	2044	07/05/2026	10.00 Call	Bond Future	6998.2300	6.9982	7225.9500	7.2260	3.254	0.0000
2026/01/26	2044	07/05/2026	10.00 Put	Bond Future	285.5400	0.2855	245.1200	0.2451	14.156	0.0000
2026/01/26	2044	07/05/2026		Bond Future	9.1613	98.8454	9.1297	99.1136	0.346	0.0000
2026/01/26	2044	07/05/2026	11.80 Call	Bond Future	18898.4900	18.8985	19165.4500	19.1655	1.413	0.0000
2026/01/26	2044	07/05/2026	11.80 Put	Bond Future	4.8200	0.0048	3.6400	0.0036	24.481	0.0000
2026/01/26	2044	06/08/2026		Bond Future	9.2213	96.2267	9.1886	96.4997	0.354	0.0000
2026/01/26	2044	06/08/2026	12.42 Call	Bond Future	21914.8300	21.9148	22185.3500	22.1854	1.234	0.0000
2026/01/26	2044	06/08/2026	12.42 Put	Bond Future	17.7000	0.0177	15.1900	0.0152	14.181	0.0000
2026/01/26	2044	05/11/2026		Bond Future	9.2810	97.8786	9.2473	98.1566	0.363	0.0000
2026/01/26	2044	05/11/2026	11.34 Call	Bond Future	15296.0700	15.2961	15546.3400	15.5463	1.636	0.0000
2026/01/26	2044	05/11/2026	11.34 Put	Bond Future	390.4900	0.3905	362.7600	0.3628	7.101	0.0000
2026/01/26	2044	04/02/2027		Bond Future	9.3496	95.1591	9.3148	95.4421	0.373	0.0000
2026/01/26	2044	04/02/2027	10.18 Call	Bond Future	7945.1500	7.9452	8148.1800	8.1482	2.555	0.0000
2026/01/26	2044	04/02/2027	10.18 Put	Bond Future	1554.9900	1.5550	1474.9700	1.4750	5.146	0.0000
2026/01/26	2046	05/02/2026		Bond Future	138.3050	138.3050	139.7306	139.7306	1.031	0.0000
2026/01/26	2046	05/02/2026	121.65 Call	Bond Future	16654.9500	16.6550	18080.6200	18.0806	8.560	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
2026/01/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2046	07/05/2026		Bond Future	138.4811	138.4811	139.9322	1.048	0.0000	0.0000
2026/01/26	2046	07/05/2026	124.95 Call	Bond Future	13531.0700	13.5311	14982.1600	14.9822	10.724	0.0000
2026/01/26	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2046	06/08/2026		Bond Future	140.9894	140.9894	142.4671	1.048	0.0000	0.0000
2026/01/26	2046	06/08/2026	122.38 Call	Bond Future	18609.3600	18.6094	20087.0900	20.0871	7.941	0.0000
2026/01/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2046	05/11/2026		Bond Future	141.1252	141.1252	142.6290	1.066	0.0000	0.0000
2026/01/26	2046	05/11/2026	125.48 Call	Bond Future	15645.2200	15.6452	17148.9800	17.1490	9.612	0.0000
2026/01/26	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2046	04/02/2027		Bond Future	143.5561	143.5561	145.0863	1.066	0.0000	0.0000
2026/01/26	2046	04/02/2027	131.09 Call	Bond Future	12466.0900	12.4661	13996.3100	13.9963	12.275	0.0000
2026/01/26	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2050	05/02/2026		Bond Future	139.7455	139.7455	139.5026	0.174	0.0000	0.0000
2026/01/26	2050	05/02/2026	122.82 Call	Bond Future	16925.4900	16.9255	16682.5500	16.6826	1.435	0.0000
2026/01/26	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2050	07/05/2026		Bond Future	142.2329	142.2329	141.9858	0.174	0.0000	0.0000
2026/01/26	2050	07/05/2026	124.07 Call	Bond Future	18162.8500	18.1629	17915.8400	17.9158	1.360	0.0000
2026/01/26	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2050	06/08/2026		Bond Future	142.3691	142.3691	142.1177	0.177	0.0000	0.0000
2026/01/26	2050	06/08/2026	123.27 Call	Bond Future	19099.0700	19.0991	18847.6700	18.8477	1.316	0.0000
2026/01/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2050	05/11/2026		Bond Future	144.8475	144.8475	144.5920	0.176	0.0000	0.0000
2026/01/26	2050	05/11/2026	123.84 Call	Bond Future	21007.5100	21.0075	20752.0000	20.7520	1.216	0.0000
2026/01/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	2050	04/02/2027		Bond Future	144.8680	144.8680	144.6088	0.179	0.0000	0.0000
2026/01/26	2050	04/02/2027	132.39 Call	Bond Future	12477.9900	12.4780	12218.8100	12.2188	2.077	0.0000
2026/01/26	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	AL37	05/02/2026		Index Future	1270.4630	1270.4630	1273.2660	0.221	0.0000	0.0000
2026/01/26	AL37	07/05/2026		Index Future	1292.7630	1292.7630	1295.6150	0.221	0.0000	0.0000
2026/01/26	AL37	06/08/2026		Index Future	1315.6190	1315.6190	1318.5260	0.221	0.0000	0.0000
2026/01/26	AL37	05/11/2026		Index Future	1338.4830	1338.4830	1341.4490	0.222	0.0000	0.0000
2026/01/26	AL37	04/02/2027		Index Future	1361.2610	1361.2610	1364.2890	0.222	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
2026/01/26	AL7T	05/02/2026		Index Future	1643.6460	1643.6460	1648.5030	1648.5030	0.296	0.0000
2026/01/26	AL7T	07/05/2026		Index Future	1672.4960	1672.4960	1677.4390	1677.4390	0.296	0.0000
2026/01/26	AL7T	06/08/2026		Index Future	1702.0660	1702.0660	1707.1010	1707.1010	0.296	0.0000
2026/01/26	AL7T	05/11/2026		Index Future	1731.6460	1731.6460	1736.7800	1736.7800	0.296	0.0000
2026/01/26	AL7T	04/02/2027		Index Future	1761.1140	1761.1140	1766.3510	1766.3510	0.297	0.0000
2026/01/26	ALBI	05/02/2026		Index Future	1385.4970	1385.4970	1389.1500	1389.1500	0.264	0.0000
2026/01/26	ALBI	07/05/2026		Index Future	1409.8160	1409.8160	1413.5330	1413.5330	0.264	0.0000
2026/01/26	ALBI	06/08/2026		Index Future	1434.7420	1434.7420	1438.5290	1438.5290	0.264	0.0000
2026/01/26	ALBI	05/11/2026		Index Future	1459.6760	1459.6760	1463.5390	1463.5390	0.265	0.0000
2026/01/26	ALBI	04/02/2027		Index Future	1484.5160	1484.5160	1488.4570	1488.4570	0.265	0.0000
2026/01/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/26	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
2026/01/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/26	ES33	05/02/2026		Bond Future	8.6600	96.6974	8.6190	96.9134	0.474	0.0000
2026/01/26	ES33	05/02/2026	11.49 Call	Bond Future	13501.9500	13.5020	13717.9600	13.7180	1.600	0.0000
2026/01/26	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	ES33	07/05/2026		Bond Future	8.7247	94.6261	8.6818	94.8460	0.492	0.0000
2026/01/26	ES33	07/05/2026	11.69 Call	Bond Future	13745.6000	13.7456	13965.4800	13.9655	1.600	0.0000
2026/01/26	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	ES33	06/08/2026		Bond Future	8.7905	96.3400	8.7455	96.5640	0.511	0.0000
2026/01/26	ES33	06/08/2026	12.02 Call	Bond Future	14471.3800	14.4714	14695.3400	14.6953	1.548	0.0000
2026/01/26	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	ES33	05/11/2026		Bond Future	8.8697	94.2256	8.8226	94.4537	0.531	0.0000
2026/01/26	ES33	05/11/2026	10.83 Call	Bond Future	8897.2100	8.8972	9125.2900	9.1253	2.564	0.0000
2026/01/26	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	ES33	04/02/2027		Bond Future	8.9671	95.8469	8.9175	96.0792	0.553	0.0000
2026/01/26	ES33	04/02/2027	9.70 Call	Bond Future	3350.3300	3.3503	3582.6700	3.5827	6.935	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
2026/01/26	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/26	ES42	05/02/2026		Bond Future	9.3091	95.7967	9.2632	96.1592	0.493	0.0000
2026/01/26	ES42	05/02/2026	11.85 Call	Bond Future	17197.0100	17.1970	17559.4400	17.5594	2.108	0.0000
2026/01/26	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	ES42	07/05/2026		Bond Future	9.3724	93.2379	9.3250	93.6067	0.506	0.0000
2026/01/26	ES42	07/05/2026	12.20 Call	Bond Future	18596.4400	18.5964	18965.2800	18.9653	1.983	0.0000
2026/01/26	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	ES42	06/08/2026		Bond Future	9.4352	94.9264	9.3863	95.3020	0.518	0.0000
2026/01/26	ES42	06/08/2026	12.65 Call	Bond Future	20452.0700	20.4521	20827.6600	20.8277	1.836	0.0000
2026/01/26	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	ES42	05/11/2026		Bond Future	9.5043	92.3151	9.4537	92.6975	0.532	0.0000
2026/01/26	ES42	05/11/2026	11.66 Call	Bond Future	14350.2700	14.3503	14732.6500	14.7327	2.665	0.0000
2026/01/26	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	ES42	04/02/2027		Bond Future	9.5822	93.9019	9.5299	94.2913	0.546	0.0000
2026/01/26	ES42	04/02/2027	10.29 Call	Bond Future	5042.0000	5.0420	5431.3400	5.4313	7.722	0.0000
2026/01/26	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GOVI	05/02/2026		GOVI	1359.7610	1359.7610	1363.2680	1363.2680	0.258	0.0000
2026/01/26	GOVI	05/02/2026	1,150. Call 00	GOVI	2097610.0000	209.7610	2132680.0000	213.2680	1.672	0.0000
2026/01/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GOVI	07/05/2026		GOVI	1383.6280	1383.6280	1387.1970	1387.1970	0.258	0.0000
2026/01/26	GOVI	07/05/2026	1,177. Call 00	GOVI	2066280.0000	206.6280	2101970.0000	210.1970	1.727	0.0000
2026/01/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GOVI	06/08/2026		GOVI	1408.0920	1408.0920	1411.7270	1411.7270	0.258	0.0000
2026/01/26	GOVI	06/08/2026	1,189. Call 00	GOVI	2190920.0000	219.0920	2227270.0000	222.7270	1.659	0.0000
2026/01/26	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GOVI	05/11/2026		GOVI	1432.5620	1432.5620	1436.2710	1436.2710	0.259	0.0000
2026/01/26	GOVI	05/11/2026	1,277. Call 00	GOVI	1555620.0000	155.5620	1592710.0000	159.2710	2.384	0.0000
2026/01/26	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GOVI	04/02/2027		GOVI	1456.9410	1456.9410	1460.7250	1460.7250	0.260	0.0000
2026/01/26	GOVI	04/02/2027	1,369. Call 00	GOVI	879410.0000	87.9410	917250.0000	91.7250	4.303	0.0000
2026/01/26	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	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
2026/01/26	I258	05/02/2026		Bond Future	125.4960	125.4960	125.4904	125.4904	0.005	0.0000
2026/01/26	I258	05/02/2026	111.65 Call	Bond Future	13846.0100	13.8460	13840.3600	13.8404	0.041	0.0000
2026/01/26	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	I258	07/05/2026		Bond Future	127.7300	127.7300	127.7242	127.7242	0.004	0.0000
2026/01/26	I258	07/05/2026	113.73 Call	Bond Future	14000.9157	14.0009	13995.0180	13.9950	0.042	0.0000
2026/01/26	I258	07/05/2026	113.73 Put	Bond Future	0.9457	0.0009	0.7880	0.0008	16.668	0.0000
2026/01/26	I258	06/08/2026		Bond Future	127.2016	127.2016	127.1960	127.1960	0.004	0.0000
2026/01/26	I258	06/08/2026	112.95 Call	Bond Future	14279.3798	14.2794	14272.2474	14.2722	0.050	0.0000
2026/01/26	I258	06/08/2026	112.95 Put	Bond Future	27.7698	0.0278	26.2674	0.0263	5.410	0.0000
2026/01/26	I258	05/11/2026		Bond Future	129.4156	129.4156	129.4102	129.4102	0.004	0.0000
2026/01/26	I258	05/11/2026	114.95 Call	Bond Future	14560.0924	14.5601	14552.0766	14.5521	0.055	0.0000
2026/01/26	I258	05/11/2026	114.95 Put	Bond Future	94.5324	0.0945	91.8366	0.0918	2.852	0.0000
2026/01/26	I258	04/02/2027		Bond Future	128.7631	128.7631	128.7582	128.7582	0.004	0.0000
2026/01/26	I258	04/02/2027	118.90 Call	Bond Future	10534.0065	10.5340	10521.5290	10.5215	0.118	0.0000
2026/01/26	I258	04/02/2027	118.90 Put	Bond Future	670.9565	0.6710	663.3590	0.6634	1.132	0.0000
2026/01/26	IGOV	05/02/2026		Index Future	429.4890	429.4890	430.5690	430.5690	0.251	0.0000
2026/01/26	IGOV	07/05/2026		Index Future	437.1340	437.1340	438.2340	438.2340	0.252	0.0000
2026/01/26	IGOV	06/08/2026		Index Future	444.9680	444.9680	446.0880	446.0880	0.252	0.0000
2026/01/26	IGOV	05/11/2026		Index Future	452.8030	452.8030	453.9470	453.9470	0.253	0.0000
2026/01/26	IGOV	04/02/2027		Index Future	460.6100	460.6100	461.7780	461.7780	0.254	0.0000
2026/01/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/01/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/01/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/01/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/01/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/01/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/01/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/01/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/01/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/01/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/01/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/01/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/01/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/01/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/01/26	R033	05/02/2026		Bond Future	7.8658	115.1201	7.8050	115.4718	0.773	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	
2026/01/26	R033	05/02/2026	10.49 Call	Bond Future	13910.3000	13.9103	14262.0500	14.2621	2.529	0.0000	0.0000
2026/01/26	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R033	07/05/2026		Bond Future	7.9038	112.0992	7.8399	112.4571	0.808	0.0000	0.0000
2026/01/26	R033	07/05/2026	10.38 Call	Bond Future	12848.8100	12.8488	13198.0600	13.1981	2.718	0.0000	0.0000
2026/01/26	R033	07/05/2026	10.38 Put	Bond Future	37.8100	0.0378	29.1900	0.0292	22.798	0.0000	0.0000
2026/01/26	R033	06/08/2026		Bond Future	7.9412	114.1024	7.8740	114.4668	0.846	0.0000	0.0000
2026/01/26	R033	06/08/2026	10.25 Call	Bond Future	11941.9800	11.9420	12271.9400	12.2719	2.763	0.0000	0.0000
2026/01/26	R033	06/08/2026	10.25 Put	Bond Future	293.8900	0.2939	259.4100	0.2594	11.732	0.0000	0.0000
2026/01/26	R033	05/11/2026		Bond Future	7.9884	111.0225	7.9177	111.3934	0.885	0.0000	0.0000
2026/01/26	R033	05/11/2026	9.33 Call	Bond Future	7728.4500	7.7285	8016.0000	8.0160	3.721	0.0000	0.0000
2026/01/26	R033	05/11/2026	9.33 Put	Bond Future	982.8600	0.9829	899.4800	0.8995	8.483	0.0000	0.0000
2026/01/26	R033	04/02/2027		Bond Future	8.0499	112.9071	7.9752	113.2848	0.928	0.0000	0.0000
2026/01/26	R033	04/02/2027	8.65 Call	Bond Future	5138.5300	5.1385	5373.9200	5.3739	4.581	0.0000	0.0000
2026/01/26	R033	04/02/2027	8.65 Put	Bond Future	2162.3400	2.1623	2020.0900	2.0201	6.579	0.0000	0.0000
2026/01/26	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	11.00 Call	Bond Future	16524.9500	16.5250	16822.9500	16.8230	1.803	0.0000	0.0000
2026/01/26	R035	05/02/2026	11.17 Call	Bond Future	17399.9200	17.3999	17697.9200	17.6979	1.713	0.0000	0.0000
2026/01/26	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.67 Call	Bond Future	14792.7200	14.7927	15090.7200	15.0907	2.015	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.17 Call	Bond Future	12080.7200	12.0807	12378.7200	12.3787	2.467	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.44 Call	Bond Future	13558.5000	13.5585	13856.5000	13.8565	2.198	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.94 Call	Bond Future	16213.3300	16.2133	16511.3300	16.5113	1.838	0.0000	0.0000
2026/01/26	R035	05/02/2026	12.44 Call	Bond Future	23581.4400	23.5814	23879.4400	23.8794	1.264	0.0000	0.0000
2026/01/26	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026		Bond Future	8.1568	108.5224	8.1110	108.8204	0.561	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.79 Call	Bond Future	15427.8300	15.4278	15725.8300	15.7258	1.932	0.0000	0.0000
2026/01/26	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.45 Call	Bond Future	1914.9800	1.9150	2189.1500	2.1892	14.317	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.45 Put	Bond Future	31.9400	0.0319	8.1100	0.0081	74.609	0.0000	0.0000
2026/01/26	R035	05/02/2026	9.25 Call	Bond Future	6800.7000	6.8007	7098.7000	7.0987	4.382	0.0000	0.0000
2026/01/26	R035	05/02/2026	9.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.85 Put	Bond Future	0.3200	0.0003	0.0200	0.0000	93.750	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.85 Call	Bond Future	4381.6500	4.3817	4679.3500	4.6794	6.794	0.0000	0.0000
2026/01/26	R035	05/02/2026	9.64 Call	Bond Future	9086.2600	9.0863	9384.2600	9.3843	3.280	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
2026/01/26	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R035	05/02/2026	9.14 Call	Bond Future	6143.0900	6.1431	6441.0800	6.4411	4.851	0.0000	0.0000
2026/01/26	R035	05/02/2026	9.14 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.64 Put	Bond Future	3.9400	0.0039	0.5200	0.0005	86.802	0.0000	0.0000
2026/01/26	R035	05/02/2026	8.64 Call	Bond Future	3083.6900	3.0837	3378.2700	3.3783	9.553	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.29 Put	Bond Future	1010.4800	1.0105	870.1500	0.8702	13.887	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.29 Call	Bond Future	1594.2900	1.5943	1757.1800	1.7572	10.217	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.79 Put	Bond Future	327.3300	0.3273	269.3000	0.2693	17.728	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.79 Call	Bond Future	4003.3400	4.0033	4248.5300	4.2485	6.125	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.20 Call	Bond Future	6254.7000	6.2547	6531.1700	6.5312	4.420	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.20 Put	Bond Future	132.1400	0.1321	105.3900	0.1054	20.244	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.55 Call	Bond Future	2768.9300	2.7689	2982.1200	2.9821	7.699	0.0000	0.0000
2026/01/26	R035	07/05/2026	8.55 Put	Bond Future	562.0000	0.5620	471.9700	0.4720	16.020	0.0000	0.0000
2026/01/26	R035	07/05/2026		Bond Future	8.1978	105.9272	8.1501	106.2304	0.581	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.86 Call	Bond Future	15268.3900	15.2684	15571.1400	15.5711	1.983	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.86 Put	Bond Future	1.4600	0.0015	0.9900	0.0010	32.192	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.66 Call	Bond Future	14229.6800	14.2297	14531.9300	14.5319	2.124	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.66 Put	Bond Future	3.2400	0.0032	2.2700	0.0023	29.938	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.16 Call	Bond Future	11571.1100	11.5711	11870.0000	11.8700	2.583	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.16 Put	Bond Future	17.2400	0.0172	12.9100	0.0129	25.116	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.66 Put	Bond Future	48.0000	0.0480	37.0500	0.0371	22.813	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.66 Call	Bond Future	8823.7300	8.8237	9116.0000	9.1160	3.312	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.71 Call	Bond Future	14490.7400	14.4907	14793.1500	14.7932	2.087	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.71 Put	Bond Future	2.6700	0.0027	1.8600	0.0019	30.337	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.21 Call	Bond Future	11841.4400	11.8414	12140.7100	12.1407	2.527	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.21 Put	Bond Future	15.6400	0.0156	11.6900	0.0117	25.256	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.71 Put	Bond Future	43.1400	0.0431	33.1900	0.0332	23.064	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.71 Call	Bond Future	9101.5700	9.1016	9394.8400	9.3948	3.222	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.64 Call	Bond Future	14125.0100	14.1250	14427.1900	14.4272	2.139	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.64 Put	Bond Future	3.5000	0.0035	2.4600	0.0025	29.714	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.14 Call	Bond Future	11462.7300	11.4627	11761.4700	11.7615	2.606	0.0000	0.0000
2026/01/26	R035	07/05/2026	10.14 Put	Bond Future	17.9300	0.0179	13.4500	0.0135	24.986	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.64 Put	Bond Future	50.0900	0.0501	38.7100	0.0387	22.719	0.0000	0.0000
2026/01/26	R035	07/05/2026	9.64 Call	Bond Future	8712.4300	8.7124	9004.2700	9.0043	3.350	0.0000	0.0000
2026/01/26	R035	06/08/2026	10.22 Call	Bond Future	11513.8500	11.5139	11806.8000	11.8068	2.544	0.0000	0.0000
2026/01/26	R035	06/08/2026	10.22 Put	Bond Future	113.7800	0.1138	97.9400	0.0979	13.922	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.72 Call	Bond Future	8901.0500	8.9011	9181.4700	9.1815	3.150	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.72 Put	Bond Future	217.8700	0.2179	189.5000	0.1895	13.022	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.22 Put	Bond Future	437.5900	0.4376	385.5300	0.3855	11.897	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
2026/01/26	R035	06/08/2026	9.22 Call	Bond Future	6298.5700	6.2986	6555.3000	6.5553	4.076	0.0000	0.0000
2026/01/26	R035	06/08/2026	10.13 Call	Bond Future	11045.9000	11.0459	11337.1600	11.3372	2.637	0.0000	0.0000
2026/01/26	R035	06/08/2026	10.13 Put	Bond Future	127.3000	0.1273	109.7700	0.1098	13.771	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.63 Call	Bond Future	8429.2700	8.4293	8706.4500	8.7065	3.288	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.63 Put	Bond Future	246.1800	0.2462	214.5700	0.2146	12.840	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.13 Put	Bond Future	494.9600	0.4950	437.0600	0.4371	11.698	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.13 Call	Bond Future	5836.4200	5.8364	6087.3100	6.0873	4.299	0.0000	0.0000
2026/01/26	R035	06/08/2026		Bond Future	8.2390	107.8202	8.1893	108.1290	0.603	0.0000	0.0000
2026/01/26	R035	06/08/2026	11.06 Call	Bond Future	15755.8900	15.7559	16061.7000	16.0617	1.941	0.0000	0.0000
2026/01/26	R035	06/08/2026	11.06 Put	Bond Future	16.4600	0.0165	13.4800	0.0135	18.104	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.29 Put	Bond Future	1651.5500	1.6516	1498.6600	1.4987	9.257	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.29 Call	Bond Future	1967.2700	1.9673	2123.1700	2.1232	7.925	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.79 Put	Bond Future	800.2400	0.8002	713.5300	0.7135	10.835	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.79 Call	Bond Future	4146.4200	4.1464	4368.5000	4.3685	5.356	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.39 Call	Bond Future	7176.7400	7.1767	7443.1900	7.4432	3.713	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.39 Put	Bond Future	344.1100	0.3441	301.7700	0.3018	12.304	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.71 Call	Bond Future	8848.6100	8.8486	9128.6900	9.1287	3.165	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.71 Put	Bond Future	220.8300	0.2208	192.1200	0.1921	13.001	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.21 Call	Bond Future	6247.0200	6.2470	6503.1300	6.5031	4.100	0.0000	0.0000
2026/01/26	R035	06/08/2026	9.21 Put	Bond Future	443.5800	0.4436	390.9000	0.3909	11.876	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.71 Put	Bond Future	897.4800	0.8975	802.2300	0.8022	10.613	0.0000	0.0000
2026/01/26	R035	06/08/2026	8.71 Call	Bond Future	3766.5700	3.7666	3980.1100	3.9801	5.669	0.0000	0.0000
2026/01/26	R035	05/11/2026	9.80 Call	Bond Future	8968.0400	8.9680	9246.9200	9.2469	3.110	0.0000	0.0000
2026/01/26	R035	05/11/2026	9.80 Put	Bond Future	335.7000	0.3357	300.2300	0.3002	10.566	0.0000	0.0000
2026/01/26	R035	05/11/2026	9.30 Call	Bond Future	6476.9600	6.4770	6732.1900	6.7322	3.941	0.0000	0.0000
2026/01/26	R035	05/11/2026	9.30 Put	Bond Future	598.3600	0.5984	539.2400	0.5392	9.880	0.0000	0.0000
2026/01/26	R035	05/11/2026	8.80 Put	Bond Future	1080.5800	1.0806	982.4700	0.9825	9.079	0.0000	0.0000
2026/01/26	R035	05/11/2026	8.80 Call	Bond Future	4100.8600	4.1009	4317.1000	4.3171	5.273	0.0000	0.0000
2026/01/26	R035	05/11/2026		Bond Future	8.2913	105.1736	8.2394	105.4880	0.625	0.0000	0.0000
2026/01/26	R035	05/11/2026	10.03 Call	Bond Future	10124.1300	10.1241	10410.3800	10.4104	2.827	0.0000	0.0000
2026/01/26	R035	05/11/2026	10.03 Put	Bond Future	259.0000	0.2590	230.9000	0.2309	10.849	0.0000	0.0000
2026/01/26	R035	04/02/2027		Bond Future	8.3562	106.9601	8.3020	107.2801	0.649	0.0000	0.0000
2026/01/26	R035	04/02/2027	9.02 Call	Bond Future	4994.5000	4.9945	5220.8000	5.2208	4.531	0.0000	0.0000
2026/01/26	R035	04/02/2027	9.02 Put	Bond Future	1179.3000	1.1793	1085.5700	1.0856	7.948	0.0000	0.0000
2026/01/26	R038	05/02/2026		Bond Future	8.6482	120.4833	8.6023	120.8632	0.530	0.0000	0.0000
2026/01/26	R038	05/02/2026	11.44 Call	Bond Future	20198.0200	20.1980	20577.8900	20.5779	1.881	0.0000	0.0000
2026/01/26	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R038	07/05/2026		Bond Future	8.7032	117.1154	8.6557	117.5020	0.546	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	
2026/01/26	R038	07/05/2026	11.40 Call	Bond Future	19268.6200	19.2686	19654.4400	19.6544	2.002	0.0000	0.0000
2026/01/26	R038	07/05/2026	11.40 Put	Bond Future	2.4100	0.0024	1.6600	0.0017	31.120	0.0000	0.0000
2026/01/26	R038	06/08/2026		Bond Future	8.7587	119.2083	8.7093	119.6018	0.563	0.0000	0.0000
2026/01/26	R038	06/08/2026	11.77 Call	Bond Future	20871.5700	20.8716	21261.5500	21.2616	1.868	0.0000	0.0000
2026/01/26	R038	06/08/2026	11.77 Put	Bond Future	20.2200	0.0202	16.6400	0.0166	17.705	0.0000	0.0000
2026/01/26	R038	05/11/2026		Bond Future	8.8212	115.7750	8.7699	116.1756	0.581	0.0000	0.0000
2026/01/26	R038	05/11/2026	10.72 Call	Bond Future	13836.7700	13.8368	14207.7300	14.2077	2.681	0.0000	0.0000
2026/01/26	R038	05/11/2026	10.72 Put	Bond Future	267.7200	0.2677	238.0600	0.2381	11.079	0.0000	0.0000
2026/01/26	R038	04/02/2027		Bond Future	8.8944	117.7401	8.8411	118.1480	0.599	0.0000	0.0000
2026/01/26	R038	04/02/2027	9.60 Call	Bond Future	6781.5200	6.7815	7071.2400	7.0712	4.272	0.0000	0.0000
2026/01/26	R038	04/02/2027	9.60 Put	Bond Future	1566.7700	1.5668	1448.6400	1.4486	7.540	0.0000	0.0000
2026/01/26	R053	05/02/2026		Bond Future	8.9118	131.8093	8.8762	132.2572	0.400	0.0000	0.0000
2026/01/26	R053	05/02/2026	11.49 Call	Bond Future	26475.5000	26.4755	26923.4100	26.9234	1.692	0.0000	0.0000
2026/01/26	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R053	07/05/2026		Bond Future	8.9579	128.2632	8.9212	128.7191	0.409	0.0000	0.0000
2026/01/26	R053	07/05/2026	11.69 Call	Bond Future	27493.0400	27.4930	27947.5300	27.9475	1.653	0.0000	0.0000
2026/01/26	R053	07/05/2026	11.69 Put	Bond Future	4.9700	0.0050	3.6300	0.0036	26.962	0.0000	0.0000
2026/01/26	R053	06/08/2026		Bond Future	9.0038	130.5552	8.9660	131.0193	0.419	0.0000	0.0000
2026/01/26	R053	06/08/2026	12.28 Call	Bond Future	31467.0700	31.4671	31927.5000	31.9275	1.463	0.0000	0.0000
2026/01/26	R053	06/08/2026	12.28 Put	Bond Future	23.1200	0.0231	19.4900	0.0195	15.701	0.0000	0.0000
2026/01/26	R053	05/11/2026		Bond Future	9.0540	126.9390	9.0151	127.4113	0.429	0.0000	0.0000
2026/01/26	R053	05/11/2026	11.21 Call	Bond Future	22625.0900	22.6251	23059.1200	23.0591	1.918	0.0000	0.0000
2026/01/26	R053	05/11/2026	11.21 Put	Bond Future	461.8700	0.4619	423.5600	0.4236	8.295	0.0000	0.0000
2026/01/26	R053	04/02/2027		Bond Future	9.1111	129.0937	9.0711	129.5745	0.439	0.0000	0.0000
2026/01/26	R053	04/02/2027	9.99 Call	Bond Future	11931.5100	11.9315	12286.6200	12.2866	2.976	0.0000	0.0000
2026/01/26	R053	04/02/2027	9.99 Put	Bond Future	2111.0100	2.1110	1985.3900	1.9854	5.951	0.0000	0.0000
2026/01/26	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/26	R186	05/02/2026	8.43 Call	Bond Future	29.7400	0.0297	26.0800	0.0261	12.307	0.0000	0.0000
2026/01/26	R186	05/02/2026	8.43 Put	Bond Future	29.7400	0.0297	26.0800	0.0261	12.307	0.0000	0.0000
2026/01/26	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/26	R186	07/05/2026	8.69 Call	Bond Future	84.1800	0.0842	82.9500	0.0830	1.461	0.0000	0.0000
2026/01/26	R186	07/05/2026	8.69 Put	Bond Future	84.1800	0.0842	82.9500	0.0830	1.461	0.0000	0.0000
2026/01/26	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/26	R186	06/08/2026	8.57 Call	Bond Future	78.6100	0.0786	78.0000	0.0780	0.776	0.0000	0.0000
2026/01/26	R186	06/08/2026	8.57 Put	Bond Future	78.6100	0.0786	78.0000	0.0780	0.776	0.0000	0.0000
2026/01/26	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/26	R186	05/11/2026	8.12 Call	Bond Future	47.1500	0.0472	46.9000	0.0469	0.530	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	
2026/01/26	R186	05/11/2026	8.12 Put	Bond Future	47.1500	0.0472	46.9000	0.0469	0.530	0.0000	0.0000
2026/01/26	R202	05/02/2026		Bond Future	293.0718	293.0718	293.0586	293.0586	0.004	0.0000	0.0000
2026/01/26	R202	05/02/2026	277.82 Call	Bond Future	15251.7900	15.2518	15238.6300	15.2386	0.086	0.0000	0.0000
2026/01/26	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R202	07/05/2026		Bond Future	298.2888	298.2888	298.2751	298.2751	0.005	0.0000	0.0000
2026/01/26	R202	07/05/2026	277.55 Call	Bond Future	20738.7500	20.7388	20725.1100	20.7251	0.066	0.0000	0.0000
2026/01/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R202	06/08/2026		Bond Future	298.2960	298.2960	298.2827	298.2827	0.004	0.0000	0.0000
2026/01/26	R202	06/08/2026	278.86 Call	Bond Future	19436.0300	19.4360	19422.7000	19.4227	0.069	0.0000	0.0000
2026/01/26	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R202	05/11/2026		Bond Future	303.4893	303.4893	303.4764	303.4764	0.004	0.0000	0.0000
2026/01/26	R202	05/11/2026	280.46 Call	Bond Future	23029.2700	23.0293	23016.3900	23.0164	0.056	0.0000	0.0000
2026/01/26	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R202	04/02/2027		Bond Future	303.2444	303.2444	303.2326	303.2326	0.004	0.0000	0.0000
2026/01/26	R202	04/02/2027	294.73 Call	Bond Future	8514.4000	8.5144	8502.6000	8.5026	0.139	0.0000	0.0000
2026/01/26	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R209	05/02/2026		Bond Future	8.3566	88.0578	8.3159	88.3072	0.487	0.0000	0.0000
2026/01/26	R209	05/02/2026	10.93 Call	Bond Future	14045.9100	14.0459	14295.3400	14.2953	1.776	0.0000	0.0000
2026/01/26	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R209	07/05/2026		Bond Future	8.4009	86.4531	8.3587	86.7068	0.502	0.0000	0.0000
2026/01/26	R209	07/05/2026	11.07 Call	Bond Future	14284.7900	14.2848	14538.0900	14.5381	1.773	0.0000	0.0000
2026/01/26	R209	07/05/2026	11.07 Put	Bond Future	1.5700	0.0016	1.1000	0.0011	29.936	0.0000	0.0000
2026/01/26	R209	06/08/2026		Bond Future	8.4452	87.9979	8.4015	88.2564	0.518	0.0000	0.0000
2026/01/26	R209	06/08/2026	11.39 Call	Bond Future	15344.9100	15.3449	15601.1000	15.6011	1.670	0.0000	0.0000
2026/01/26	R209	06/08/2026	11.39 Put	Bond Future	13.4700	0.0135	11.2000	0.0112	16.852	0.0000	0.0000
2026/01/26	R209	05/11/2026		Bond Future	8.4964	86.3597	8.4510	86.6229	0.534	0.0000	0.0000
2026/01/26	R209	05/11/2026	10.32 Call	Bond Future	10056.2600	10.0563	10293.5200	10.2935	2.359	0.0000	0.0000
2026/01/26	R209	05/11/2026	10.32 Put	Bond Future	283.6100	0.2836	257.7300	0.2577	9.125	0.0000	0.0000
2026/01/26	R209	04/02/2027		Bond Future	8.5578	87.8265	8.5106	88.0943	0.551	0.0000	0.0000
2026/01/26	R209	04/02/2027	9.28 Call	Bond Future	5051.8700	5.0519	5243.8000	5.2438	3.799	0.0000	0.0000
2026/01/26	R209	04/02/2027	9.28 Put	Bond Future	1080.4400	1.0804	1004.5300	1.0045	7.026	0.0000	0.0000
2026/01/26	R210	05/02/2026		Bond Future	258.2058	258.2058	258.1939	258.1939	0.005	0.0000	0.0000
2026/01/26	R210	05/02/2026	253.10 Call	Bond Future	5105.8000	5.1058	5093.9200	5.0939	0.233	0.0000	0.0000
2026/01/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R210	07/05/2026		Bond Future	259.3370	259.3370	259.3250	259.3250	0.005	0.0000	0.0000
2026/01/26	R210	07/05/2026	255.40 Call	Bond Future	3937.0100	3.9370	3925.0200	3.9250	0.305	0.0000	0.0000
2026/01/26	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/26	R210	06/08/2026		Bond Future	264.0344	264.0344	264.0225	264.0225	0.005	0.0000
2026/01/26	R210	06/08/2026	259.84 Call	Bond Future	4194.4300	4.1944	4182.4600	4.1825	0.285	0.0000
2026/01/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	R210	05/11/2026		Bond Future	265.1165	265.1165	265.1051	265.1051	0.004	0.0000
2026/01/26	R210	05/11/2026	253.33 Call	Bond Future	11786.4600	11.7865	11775.1200	11.7751	0.096	0.0000
2026/01/26	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	R210	04/02/2027		Bond Future	269.6840	269.6840	269.6732	269.6732	0.004	0.0000
2026/01/26	R210	04/02/2027	266.03 Call	Bond Future	3653.9500	3.6540	3643.2300	3.6432	0.293	0.0000
2026/01/26	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	R213	05/02/2026		Bond Future	7.5146	101.0164	7.4588	101.2447	0.743	0.0000
2026/01/26	R213	05/02/2026	9.89 Call	Bond Future	9146.2100	9.1462	9374.5100	9.3745	2.496	0.0000
2026/01/26	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	R213	07/05/2026		Bond Future	7.5377	99.2402	7.4785	99.4725	0.786	0.0000
2026/01/26	R213	07/05/2026	9.80 Call	Bond Future	8399.0500	8.3991	8630.1900	8.6302	2.752	0.0000
2026/01/26	R213	07/05/2026	9.80 Put	Bond Future	3.6100	0.0036	2.4600	0.0025	31.856	0.0000
2026/01/26	R213	06/08/2026		Bond Future	7.5588	101.0137	7.4957	101.2503	0.835	0.0000
2026/01/26	R213	06/08/2026	9.69 Call	Bond Future	7637.4000	7.6374	7866.7000	7.8667	3.002	0.0000
2026/01/26	R213	06/08/2026	9.69 Put	Bond Future	39.8300	0.0398	32.5700	0.0326	18.227	0.0000
2026/01/26	R213	05/11/2026		Bond Future	7.5968	99.2008	7.5294	99.4417	0.887	0.0000
2026/01/26	R213	05/11/2026	8.75 Call	Bond Future	4306.2400	4.3062	4509.7200	4.5097	4.725	0.0000
2026/01/26	R213	05/11/2026	8.75 Put	Bond Future	294.8000	0.2948	257.4100	0.2574	12.683	0.0000
2026/01/26	R213	04/02/2027		Bond Future	7.6533	100.8864	7.5809	101.1316	0.946	0.0000
2026/01/26	R213	04/02/2027	8.14 Call	Bond Future	2435.2900	2.4353	2598.8300	2.5988	6.715	0.0000
2026/01/26	R213	04/02/2027	8.14 Put	Bond Future	805.7800	0.8058	724.0900	0.7241	10.138	0.0000
2026/01/26	R214	05/02/2026		Bond Future	8.9079	83.1713	8.8621	83.4943	0.514	0.0000
2026/01/26	R214	05/02/2026	11.26 Call	Bond Future	14396.1800	14.3962	14719.2100	14.7192	2.244	0.0000
2026/01/26	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/26	R214	07/05/2026		Bond Future	8.9577	81.3354	8.9105	81.6641	0.526	0.0000
2026/01/26	R214	07/05/2026	11.53 Call	Bond Future	15395.7500	15.3958	15723.3800	15.7234	2.128	0.0000
2026/01/26	R214	07/05/2026	11.53 Put	Bond Future	3.8000	0.0038	2.6900	0.0027	29.211	0.0000
2026/01/26	R214	06/08/2026		Bond Future	9.0082	82.7889	8.9596	83.1236	0.540	0.0000
2026/01/26	R214	06/08/2026	11.97 Call	Bond Future	17183.8000	17.1838	17514.9700	17.5150	1.927	0.0000
2026/01/26	R214	06/08/2026	11.97 Put	Bond Future	20.7000	0.0207	17.1600	0.0172	17.101	0.0000
2026/01/26	R214	05/11/2026		Bond Future	9.0660	80.9163	9.0159	81.2569	0.553	0.0000
2026/01/26	R214	05/11/2026	10.97 Call	Bond Future	11875.0100	11.8750	12185.1000	12.1851	2.611	0.0000
2026/01/26	R214	05/11/2026	10.97 Put	Bond Future	309.8100	0.3098	279.2700	0.2793	9.858	0.0000
2026/01/26	R214	04/02/2027		Bond Future	9.1331	82.2909	9.0813	82.6375	0.567	0.0000
2026/01/26	R214	04/02/2027	9.90 Call	Bond Future	6233.9800	6.2340	6484.2500	6.4843	4.015	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	
2026/01/26	R214	04/02/2027	9.90 Put	Bond Future	1334.5700	1.3346	1238.2400	1.2382	7.218	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.50 Put	Bond Future	6.8200	0.0068	1.3800	0.0014	79.765	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.50 Call	Bond Future	4058.5900	4.0586	4291.8400	4.2918	5.747	0.0000	0.0000
2026/01/26	R248	05/02/2026	10.00 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/26	R248	05/02/2026	10.00 Call	Bond Future	8223.7200	8.2237	8462.3900	8.4624	2.902	0.0000	0.0000
2026/01/26	R248	05/02/2026	10.48 Call	Bond Future	11949.5900	11.9496	12188.2800	12.1883	1.997	0.0000	0.0000
2026/01/26	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R248	05/02/2026		Bond Future	9.0478	101.1077	9.0221	101.3464	0.284	0.0000	0.0000
2026/01/26	R248	05/02/2026	11.46 Call	Bond Future	18800.1700	18.8002	19038.8600	19.0389	1.270	0.0000	0.0000
2026/01/26	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.65 Put	Bond Future	1.1800	0.0012	0.1400	0.0001	88.136	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.65 Call	Bond Future	5337.2600	5.3373	5574.9100	5.5749	4.453	0.0000	0.0000
2026/01/26	R248	05/02/2026	8.90 Put	Bond Future	1520.3900	1.5204	1277.7400	1.2777	15.960	0.0000	0.0000
2026/01/26	R248	05/02/2026	8.90 Call	Bond Future	135.0500	0.1351	131.0900	0.1311	2.932	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.40 Put	Bond Future	21.1800	0.0212	5.9600	0.0060	71.860	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.40 Call	Bond Future	3200.5800	3.2006	3424.0500	3.4241	6.982	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.90 Call	Bond Future	7413.9400	7.4139	7652.5700	7.6526	3.219	0.0000	0.0000
2026/01/26	R248	05/02/2026	9.90 Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/26	R248	07/05/2026		Bond Future	9.0971	98.4457	9.0706	98.6887	0.291	0.0000	0.0000
2026/01/26	R248	07/05/2026	11.72 Call	Bond Future	19970.8900	19.9709	20212.5800	20.2126	1.210	0.0000	0.0000
2026/01/26	R248	07/05/2026	11.72 Put	Bond Future	5.4700	0.0055	4.2200	0.0042	22.852	0.0000	0.0000
2026/01/26	R248	06/08/2026		Bond Future	9.1470	100.2050	9.1198	100.4524	0.298	0.0000	0.0000
2026/01/26	R248	06/08/2026	12.37 Call	Bond Future	23375.1300	23.3751	23619.9400	23.6199	1.047	0.0000	0.0000
2026/01/26	R248	06/08/2026	12.37 Put	Bond Future	19.3000	0.0193	16.7900	0.0168	13.005	0.0000	0.0000
2026/01/26	R248	05/11/2026		Bond Future	9.2034	97.4910	9.1753	97.7428	0.305	0.0000	0.0000
2026/01/26	R248	05/11/2026	11.31 Call	Bond Future	16653.0600	16.6531	16879.9800	16.8800	1.363	0.0000	0.0000
2026/01/26	R248	05/11/2026	11.31 Put	Bond Future	386.8700	0.3869	362.0000	0.3620	6.429	0.0000	0.0000
2026/01/26	R248	04/02/2027		Bond Future	9.2680	99.1468	9.2391	99.4031	0.312	0.0000	0.0000
2026/01/26	R248	04/02/2027	10.11 Call	Bond Future	8765.0300	8.7650	8945.4800	8.9455	2.059	0.0000	0.0000
2026/01/26	R248	04/02/2027	10.11 Put	Bond Future	1758.4500	1.7585	1682.5500	1.6826	4.316	0.0000	0.0000
2026/01/26	R2R9	05/02/2026		Bond Future	8.7783	112.0385	8.7324	112.4136	0.522	0.0000	0.0000
2026/01/26	R2R9	05/02/2026	102.99 Call	Bond Future	99047.9200	99.0479	99423.0800	99.4231	0.379	0.0000	0.0000
2026/01/26	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R2R9	07/05/2026		Bond Future	8.8343	109.0275	8.7868	109.4092	0.537	0.0000	0.0000
2026/01/26	R2R9	07/05/2026	99.91 Call	Bond Future	98177.8200	98.1778	98559.5200	98.5595	0.389	0.0000	0.0000
2026/01/26	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R2R9	06/08/2026		Bond Future	8.8908	110.9757	8.8416	111.3644	0.553	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	
2026/01/26	R2R9	06/08/2026	101.74 Call	Bond Future	97856.2400	97.8562	98244.9100	98.2449	0.397	0.0000	0.0000
2026/01/26	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R2R9	05/11/2026		Bond Future	8.9539	107.9051	8.9029	108.3007	0.569	0.0000	0.0000
2026/01/26	R2R9	05/11/2026	98.56 Call	Bond Future	96935.0700	96.9351	97330.6400	97.3306	0.408	0.0000	0.0000
2026/01/26	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R2R9	04/02/2027		Bond Future	9.0269	109.7368	8.9741	110.1395	0.586	0.0000	0.0000
2026/01/26	R2R9	04/02/2027	9.89 Call	Bond Future	7255.3000	7.2553	7569.8100	7.5698	4.335	0.0000	0.0000
2026/01/26	R2R9	04/02/2027	9.89 Put	Bond Future	971.0700	0.9711	882.8400	0.8828	9.086	0.0000	0.0000
2026/01/26	R4R2	05/02/2026		Bond Future	9.0035	113.1254	8.9627	113.4942	0.453	0.0000	0.0000
2026/01/26	R4R2	05/02/2026	103.43 Call	Bond Future	99850.1200	99.8501	100218.9900	100.2190	0.369	0.0000	0.0000
2026/01/26	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R4R2	07/05/2026		Bond Future	9.0614	110.0075	9.0193	110.3828	0.465	0.0000	0.0000
2026/01/26	R4R2	07/05/2026	100.23 Call	Bond Future	98918.3800	98.9184	99293.6900	99.2937	0.379	0.0000	0.0000
2026/01/26	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R4R2	06/08/2026		Bond Future	9.1198	111.9732	9.0762	112.3554	0.478	0.0000	0.0000
2026/01/26	R4R2	06/08/2026	102.06 Call	Bond Future	98555.8900	98.5559	98938.1200	98.9381	0.388	0.0000	0.0000
2026/01/26	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R4R2	05/11/2026		Bond Future	9.1840	108.7937	9.1389	109.1827	0.491	0.0000	0.0000
2026/01/26	R4R2	05/11/2026	98.76 Call	Bond Future	97571.1200	97.5711	97960.1500	97.9602	0.399	0.0000	0.0000
2026/01/26	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	R4R2	04/02/2027		Bond Future	9.2572	110.6403	9.2106	111.0363	0.504	0.0000	0.0000
2026/01/26	R4R2	04/02/2027	10.13 Call	Bond Future	8114.1700	8.1142	8422.4900	8.4225	3.800	0.0000	0.0000
2026/01/26	R4R2	04/02/2027	10.13 Put	Bond Future	1082.2500	1.0823	994.5400	0.9945	8.104	0.0000	0.0000
2026/01/26	RR87	05/02/2026		Bond Future	6.8727	105.3120	6.8576	105.3230	0.219	0.0000	0.0000
2026/01/26	RR87	05/02/2026	6.91 Call	Bond Future	43.4102	0.0434	48.0001	0.0480	10.573	0.0000	0.0000
2026/01/26	RR87	05/02/2026	6.91 Put	Bond Future	16.2602	0.0163	9.8801	0.0099	39.237	0.0000	0.0000
2026/01/26	RR87	07/05/2026		Bond Future	6.7672	103.0489	6.7458	103.0611	0.317	0.0000	0.0000
2026/01/26	RR87	07/05/2026	6.81 Call	Bond Future	87.3424	0.0873	93.1346	0.0931	6.632	0.0000	0.0000
2026/01/26	RR87	07/05/2026	6.81 Put	Bond Future	63.1124	0.0631	56.7646	0.0568	10.058	0.0000	0.0000
2026/01/26	RR87	06/08/2026		Bond Future	6.4825	101.1467	6.4458	101.1598	0.568	0.0000	0.0000
2026/01/26	RR87	06/08/2026	6.53 Call	Bond Future	82.4491	0.0824	89.0728	0.0891	8.034	0.0000	0.0000
2026/01/26	RR87	06/08/2026	6.53 Put	Bond Future	65.6191	0.0656	59.1928	0.0592	9.793	0.0000	0.0000
2026/01/26	RR87	05/11/2026		Bond Future	5.3364	102.8833	5.2187	102.8968	2.206	0.0000	0.0000
2026/01/26	RR87	05/11/2026	5.27 Call	Bond Future	21.8049	0.0218	28.3608	0.0284	30.066	0.0000	0.0000
2026/01/26	RR87	05/11/2026	5.27 Put	Bond Future	29.4249	0.0294	22.4608	0.0225	23.667	0.0000	0.0000
2026/01/26	RR88	05/02/2026		Bond Future	6.8773	108.6016	6.8724	108.6098	0.071	0.0000	0.0000
2026/01/26	RR88	05/02/2026	6.89 Call	Bond Future	94.5564	0.0946	88.9449	0.0889	5.935	0.0000	0.0000

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2026/01/26	RR88	05/02/2026	6.89 Put	Bond Future	73.1064	0.0731	59.2549	0.0593	18.947	0.0000	0.0000
2026/01/26	RR88	07/05/2026		Bond Future	6.8424	106.3703	6.8366	106.3790	0.084	0.0000	0.0000
2026/01/26	RR88	07/05/2026	6.84 Call	Bond Future	217.9357	0.2179	219.1323	0.2191	0.549	0.0000	0.0000
2026/01/26	RR88	07/05/2026	6.84 Put	Bond Future	221.5257	0.2215	213.9723	0.2140	3.410	0.0000	0.0000
2026/01/26	RR88	06/08/2026		Bond Future	6.7802	105.3586	6.7733	105.3670	0.103	0.0000	0.0000
2026/01/26	RR88	06/08/2026	6.79 Call	Bond Future	310.0790	0.3101	312.0236	0.3120	0.627	0.0000	0.0000
2026/01/26	RR88	06/08/2026	6.79 Put	Bond Future	298.2590	0.2983	291.7836	0.2918	2.171	0.0000	0.0000
2026/01/26	RR88	05/11/2026		Bond Future	6.7179	106.5887	6.7090	106.5980	0.132	0.0000	0.0000
2026/01/26	RR88	05/11/2026	6.71 Call	Bond Future	308.2984	0.3083	311.3072	0.3113	0.976	0.0000	0.0000
2026/01/26	RR88	05/11/2026	6.71 Put	Bond Future	316.5984	0.3166	310.2972	0.3103	1.990	0.0000	0.0000
2026/01/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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