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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2026 TO 27/01/2026

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
2026/01/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/27	2029	05/02/2026		Bond Future	144.9668	144.9668	145.3519	0.266	0.0000	0.0000
2026/01/27	2029	05/02/2026	140.11 Call	Bond Future	4856.7500	4.8568	5241.9400	7.931	0.0000	0.0000
2026/01/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2029	07/05/2026		Bond Future	146.0926	146.0926	146.4847	0.268	0.0000	0.0000
2026/01/27	2029	07/05/2026	141.82 Call	Bond Future	4272.5800	4.2726	4664.6700	9.177	0.0000	0.0000
2026/01/27	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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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
2026/01/27	2029	06/08/2026		Bond Future	148.7390	148.7390	149.1384	0.269	0.0000	0.0000
2026/01/27	2029	06/08/2026	144.10 Call	Bond Future	4638.9800	4.6390	5038.3600	8.609	0.0000	0.0000
2026/01/27	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2029	05/11/2026		Bond Future	149.8536	149.8536	150.2602	0.271	0.0000	0.0000
2026/01/27	2029	05/11/2026	147.56 Call	Bond Future	2293.6300	2.2936	2700.1800	17.725	0.0000	0.0000
2026/01/27	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2029	04/02/2027		Bond Future	152.4363	152.4363	152.8503	0.272	0.0000	0.0000
2026/01/27	2029	04/02/2027	149.72 Call	Bond Future	2716.2800	2.7163	3130.2900	15.242	0.0000	0.0000
2026/01/27	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2030	05/02/2026		Bond Future	7.2171	102.8799	7.2170	0.002	0.0000	0.0000
2026/01/27	2030	05/02/2026	9.49 Call	Bond Future	7501.0700	7.5011	7501.4500	0.005	0.0000	0.0000
2026/01/27	2030	05/02/2026	9.49 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2030	07/05/2026		Bond Future	7.2307	104.6858	7.2306	0.002	0.0000	0.0000
2026/01/27	2030	07/05/2026	9.39 Call	Bond Future	6760.6900	6.7607	6760.9200	0.003	0.0000	0.0000
2026/01/27	2030	07/05/2026	9.39 Put	Bond Future	2.4400	0.0024	2.3200	4.918	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.21 Put	Bond Future	612.3200	0.6123	609.2700	0.498	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.21 Call	Bond Future	544.8800	0.5449	542.1800	0.496	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.71 Put	Bond Future	178.0400	0.1780	175.6600	1.337	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.71 Call	Bond Future	1727.5800	1.7276	1725.5500	0.118	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.92 Call	Bond Future	2324.7300	2.3247	2323.2500	0.064	0.0000	0.0000
2026/01/27	2030	07/05/2026	7.92 Put	Bond Future	105.3900	0.1054	103.5600	1.736	0.0000	0.0000
2026/01/27	2030	06/08/2026	7.21 Put	Bond Future	856.5200	0.8565	854.1800	0.273	0.0000	0.0000
2026/01/27	2030	06/08/2026	7.21 Call	Bond Future	761.3100	0.7613	759.4300	0.247	0.0000	0.0000
2026/01/27	2030	06/08/2026	7.71 Put	Bond Future	399.9200	0.3999	397.7300	0.548	0.0000	0.0000
2026/01/27	2030	06/08/2026	7.71 Call	Bond Future	1823.1900	1.8232	1821.4600	0.095	0.0000	0.0000
2026/01/27	2030	06/08/2026	8.06 Call	Bond Future	2706.0200	2.7060	2704.6900	0.049	0.0000	0.0000
2026/01/27	2030	06/08/2026	8.06 Put	Bond Future	236.2900	0.2363	234.5000	0.758	0.0000	0.0000
2026/01/27	2030	06/08/2026		Bond Future	7.2411	102.5474	7.2409	0.002	0.0000	0.0000
2026/01/27	2030	06/08/2026	9.22 Call	Bond Future	5886.8300	5.8868	5886.6500	0.003	0.0000	0.0000
2026/01/27	2030	06/08/2026	9.22 Put	Bond Future	43.1300	0.0431	42.4900	1.484	0.0000	0.0000
2026/01/27	2030	05/11/2026		Bond Future	7.2545	104.3083	7.2543	0.004	0.0000	0.0000
2026/01/27	2030	05/11/2026	8.39 Call	Bond Future	3414.0500	3.4141	3413.5000	0.016	0.0000	0.0000
2026/01/27	2030	05/11/2026	8.39 Put	Bond Future	221.1200	0.2211	219.8200	0.588	0.0000	0.0000
2026/01/27	2030	04/02/2027		Bond Future	7.2862	102.0744	7.2858	0.005	0.0000	0.0000
2026/01/27	2030	04/02/2027	7.82 Call	Bond Future	1981.7500	1.9818	1981.1300	0.031	0.0000	0.0000
2026/01/27	2030	04/02/2027	7.82 Put	Bond Future	572.3100	0.5723	570.6300	0.294	0.0000	0.0000
2026/01/27	2031	05/02/2026		Bond Future	112.7316	112.7316	112.5752	0.139	0.0000	0.0000
2026/01/27	2031	05/02/2026	111.76 Call	Bond Future	972.2200	0.9722	816.6000	16.007	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
2026/01/27	2031	05/02/2026	111.76 Put	Bond Future	0.6200	0.0006	1.4400	0.0014	132.258	0.0000	0.0000
2026/01/27	2031	07/05/2026		Bond Future	114.7383	114.7383	114.5791	114.5791	0.139	0.0000	0.0000
2026/01/27	2031	07/05/2026	113.84 Call	Bond Future	1033.6700	1.0337	909.6000	0.9096	12.003	0.0000	0.0000
2026/01/27	2031	07/05/2026	113.84 Put	Bond Future	135.3700	0.1354	170.4900	0.1705	25.944	0.0000	0.0000
2026/01/27	2031	06/08/2026		Bond Future	114.4042	114.4042	114.2420	114.2420	0.142	0.0000	0.0000
2026/01/27	2031	06/08/2026	113.81 Call	Bond Future	956.4100	0.9564	852.1500	0.8522	10.901	0.0000	0.0000
2026/01/27	2031	06/08/2026	113.81 Put	Bond Future	362.1800	0.3622	420.1700	0.4202	16.011	0.0000	0.0000
2026/01/27	2031	05/11/2026		Bond Future	116.3958	116.3958	116.2310	116.2310	0.142	0.0000	0.0000
2026/01/27	2031	05/11/2026	111.49 Call	Bond Future	4907.1200	4.9071	4742.8100	4.7428	3.348	0.0000	0.0000
2026/01/27	2031	05/11/2026	111.49 Put	Bond Future	1.3600	0.0014	1.8100	0.0018	33.088	0.0000	0.0000
2026/01/27	2031	04/02/2027		Bond Future	115.9550	115.9550	115.7876	115.7876	0.144	0.0000	0.0000
2026/01/27	2031	04/02/2027	116.18 Call	Bond Future	689.3400	0.6893	614.3200	0.6143	10.883	0.0000	0.0000
2026/01/27	2031	04/02/2027	116.18 Put	Bond Future	914.3700	0.9144	1006.7300	1.0067	10.101	0.0000	0.0000
2026/01/27	2032	05/02/2026		Bond Future	7.6745	105.7735	7.6792	105.7506	0.061	0.0000	0.0000
2026/01/27	2032	05/02/2026	10.16 Call	Bond Future	11343.0400	11.3430	11320.1900	11.3202	0.201	0.0000	0.0000
2026/01/27	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2032	07/05/2026		Bond Future	7.7054	103.4716	7.7103	103.4484	0.064	0.0000	0.0000
2026/01/27	2032	07/05/2026	10.14 Call	Bond Future	10770.2500	10.7703	10746.9800	10.7470	0.216	0.0000	0.0000
2026/01/27	2032	07/05/2026	10.14 Put	Bond Future	2.1200	0.0021	2.0500	0.0021	3.302	0.0000	0.0000
2026/01/27	2032	06/08/2026		Bond Future	7.7352	105.3207	7.7403	105.2972	0.067	0.0000	0.0000
2026/01/27	2032	06/08/2026	10.12 Call	Bond Future	10231.6400	10.2316	10207.9500	10.2080	0.232	0.0000	0.0000
2026/01/27	2032	06/08/2026	10.12 Put	Bond Future	28.3100	0.0283	28.1600	0.0282	0.530	0.0000	0.0000
2026/01/27	2032	05/11/2026		Bond Future	7.7754	102.9723	7.7808	102.9486	0.069	0.0000	0.0000
2026/01/27	2032	05/11/2026	9.16 Call	Bond Future	6125.0700	6.1251	6102.3000	6.1023	0.372	0.0000	0.0000
2026/01/27	2032	05/11/2026	9.16 Put	Bond Future	263.3000	0.2633	264.2300	0.2642	0.353	0.0000	0.0000
2026/01/27	2032	04/02/2027		Bond Future	7.8309	104.7211	7.8365	104.6973	0.072	0.0000	0.0000
2026/01/27	2032	04/02/2027	8.48 Call	Bond Future	3513.6700	3.5137	3494.3300	3.4943	0.550	0.0000	0.0000
2026/01/27	2032	04/02/2027	8.48 Put	Bond Future	825.1600	0.8252	829.6100	0.8296	0.539	0.0000	0.0000
2026/01/27	2033	05/02/2026		Bond Future	142.5353	142.5353	142.6662	142.6662	0.092	0.0000	0.0000
2026/01/27	2033	05/02/2026	132.88 Call	Bond Future	9655.3400	9.6553	9786.2100	9.7862	1.355	0.0000	0.0000
2026/01/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2033	07/05/2026		Bond Future	143.5155	143.5155	143.6488	143.6488	0.093	0.0000	0.0000
2026/01/27	2033	07/05/2026	135.16 Call	Bond Future	8355.5000	8.3555	8488.7500	8.4888	1.595	0.0000	0.0000
2026/01/27	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2033	06/08/2026		Bond Future	146.1153	146.1153	146.2511	146.2511	0.093	0.0000	0.0000
2026/01/27	2033	06/08/2026	134.25 Call	Bond Future	11865.2600	11.8653	12001.1100	12.0011	1.145	0.0000	0.0000
2026/01/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2033	05/11/2026		Bond Future	147.0817	147.0817	147.2201	147.2201	0.094	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	
2026/01/27	2033	05/11/2026	137.26 Call	Bond Future	9821.7400	9.8217	9960.0700	9.9601	1.408	0.0000	0.0000
2026/01/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2033	04/02/2027		Bond Future	149.6168	149.6168	149.7580	149.7580	0.094	0.0000	0.0000
2026/01/27	2033	04/02/2027	142.71 Call	Bond Future	6906.8300	6.9068	7048.0300	7.0480	2.044	0.0000	0.0000
2026/01/27	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	12.73 Call	Bond Future	24816.6000	24.8166	24749.3300	24.7493	0.271	0.0000	0.0000
2026/01/27	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.40 Call	Bond Future	18068.0300	18.0680	18000.7600	18.0008	0.372	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.86 Call	Bond Future	20494.3700	20.4944	20427.1000	20.4271	0.328	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.36 Call	Bond Future	17852.2100	17.8522	17784.9400	17.7849	0.377	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.65 Call	Bond Future	13887.3200	13.8873	13820.0500	13.8201	0.484	0.0000	0.0000
2026/01/27	2037	05/02/2026	12.27 Call	Bond Future	22573.4700	22.5735	22506.2000	22.5062	0.298	0.0000	0.0000
2026/01/27	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.90 Call	Bond Future	15312.8800	15.3129	15245.6100	15.2456	0.439	0.0000	0.0000
2026/01/27	2037	05/02/2026		Bond Future	8.4767	100.3947	8.4862	100.3274	0.112	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.20 Call	Bond Future	16981.0300	16.9810	16913.7600	16.9138	0.396	0.0000	0.0000
2026/01/27	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	9.65 Call	Bond Future	7845.0400	7.8450	7777.7700	7.7778	0.857	0.0000	0.0000
2026/01/27	2037	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.10 Call	Bond Future	10633.2800	10.6333	10566.0100	10.5660	0.633	0.0000	0.0000
2026/01/27	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	07/05/2026	9.00 Put	Bond Future	410.7800	0.4108	418.8300	0.4188	1.960	0.0000	0.0000
2026/01/27	2037	07/05/2026	9.00 Call	Bond Future	3612.8600	3.6129	3552.4700	3.5525	1.672	0.0000	0.0000
2026/01/27	2037	07/05/2026	9.49 Put	Bond Future	133.3900	0.1334	135.1200	0.1351	1.297	0.0000	0.0000
2026/01/27	2037	07/05/2026	9.49 Call	Bond Future	6514.3400	6.5143	6447.6300	6.4476	1.024	0.0000	0.0000
2026/01/27	2037	07/05/2026	10.06 Call	Bond Future	9942.2000	9.9422	9873.8900	9.8739	0.687	0.0000	0.0000
2026/01/27	2037	07/05/2026	10.06 Put	Bond Future	38.2500	0.0383	38.3800	0.0384	0.340	0.0000	0.0000
2026/01/27	2037	07/05/2026		Bond Future	8.5278	102.1569	8.5377	102.0884	0.116	0.0000	0.0000
2026/01/27	2037	07/05/2026	11.32 Call	Bond Future	17076.1000	17.0761	17007.6400	17.0076	0.401	0.0000	0.0000
2026/01/27	2037	07/05/2026	11.32 Put	Bond Future	1.1000	0.0011	1.0800	0.0011	1.818	0.0000	0.0000
2026/01/27	2037	07/05/2026	12.40 Call	Bond Future	22609.2500	22.6093	22540.8100	22.5408	0.303	0.0000	0.0000
2026/01/27	2037	07/05/2026	12.40 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/01/27	2037	07/05/2026	10.95 Put	Bond Future	4.6500	0.0047	4.5900	0.0046	1.290	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	
2026/01/27	2037	07/05/2026	10.95 Call	Bond Future	15057.6100	15.0576	14989.1100	0.455	0.0000	0.0000	
2026/01/27	2037	06/08/2026	11.30 Call	Bond Future	16418.9900	16.4190	16349.6100	0.423	0.0000	0.0000	
2026/01/27	2037	06/08/2026	11.30 Put	Bond Future	28.6800	0.0287	28.8300	0.0288	0.0000	0.0000	
2026/01/27	2037	06/08/2026	10.70 Call	Bond Future	13212.1000	13.2121	13143.3700	0.520	0.0000	0.0000	
2026/01/27	2037	06/08/2026	10.70 Put	Bond Future	104.4900	0.1045	105.2900	0.1053	0.0000	0.0000	
2026/01/27	2037	06/08/2026	10.02 Put	Bond Future	245.0700	0.2451	247.8300	0.2478	0.0000	0.0000	
2026/01/27	2037	06/08/2026	10.02 Call	Bond Future	9415.0900	9.4151	9348.3200	0.709	0.0000	0.0000	
2026/01/27	2037	06/08/2026		Bond Future	8.5805	99.7228	8.5908	99.6532	0.119	0.0000	0.0000
2026/01/27	2037	06/08/2026	11.71 Call	Bond Future	18546.1800	18.5462	18476.6900	0.375	0.0000	0.0000	
2026/01/27	2037	06/08/2026	11.71 Put	Bond Future	10.3600	0.0104	10.4000	0.0104	0.0000	0.0000	
2026/01/27	2037	05/11/2026		Bond Future	8.6341	101.4350	8.6447	101.3645	0.123	0.0000	0.0000
2026/01/27	2037	05/11/2026	10.62 Call	Bond Future	12413.8500	12.4139	12346.0400	0.546	0.0000	0.0000	
2026/01/27	2037	05/11/2026	10.62 Put	Bond Future	276.4400	0.2764	279.1700	0.2792	0.0000	0.0000	
2026/01/27	2037	05/11/2026	10.83 Call	Bond Future	13516.7300	13.5167	13448.2400	0.507	0.0000	0.0000	
2026/01/27	2037	05/11/2026	10.83 Put	Bond Future	215.0200	0.2150	217.0700	0.2171	0.0000	0.0000	
2026/01/27	2037	05/11/2026	10.23 Call	Bond Future	10322.6500	10.3227	10256.5300	0.641	0.0000	0.0000	
2026/01/27	2037	05/11/2026	10.23 Put	Bond Future	404.8300	0.4048	409.2500	0.4093	0.0000	0.0000	
2026/01/27	2037	05/11/2026	9.46 Put	Bond Future	912.3400	0.9123	923.8200	0.9238	0.0000	0.0000	
2026/01/27	2037	05/11/2026	9.46 Call	Bond Future	6218.9600	6.2190	6159.9000	0.950	0.0000	0.0000	
2026/01/27	2037	04/02/2027		Bond Future	8.6984	98.9016	8.7094	98.8302	0.126	0.0000	0.0000
2026/01/27	2037	04/02/2027	9.51 Call	Bond Future	6374.1900	6.3742	6317.1000	0.896	0.0000	0.0000	
2026/01/27	2037	04/02/2027	9.51 Put	Bond Future	1262.7500	1.2628	1277.0600	1.2771	0.0000	0.0000	
2026/01/27	2037	04/02/2027	9.81 Call	Bond Future	7874.9300	7.8749	7814.1600	0.772	0.0000	0.0000	
2026/01/27	2037	04/02/2027	9.81 Put	Bond Future	963.2000	0.9632	973.8300	0.9738	0.0000	0.0000	
2026/01/27	2037	04/02/2027	9.31 Call	Bond Future	5404.3700	5.4044	5350.4000	0.999	0.0000	0.0000	
2026/01/27	2037	04/02/2027	9.31 Put	Bond Future	1519.3300	1.5193	1536.7600	1.5368	0.0000	0.0000	
2026/01/27	2037	04/02/2027	8.44 Put	Bond Future	3561.2900	3.5613	3600.1700	3.6002	0.0000	0.0000	
2026/01/27	2037	04/02/2027	8.44 Call	Bond Future	1856.4500	1.8565	1823.9300	1.8239	0.0000	0.0000	
2026/01/27	2038	05/02/2026		Bond Future	156.0750	156.0750	156.0679	0.005	0.0000	0.0000	
2026/01/27	2038	05/02/2026	143.20 Call	Bond Future	12874.9700	12.8750	12867.8600	0.055	0.0000	0.0000	
2026/01/27	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2038	07/05/2026		Bond Future	158.8531	158.8531	158.8461	0.004	0.0000	0.0000	
2026/01/27	2038	07/05/2026	144.53 Call	Bond Future	14323.1400	14.3231	14316.0600	0.049	0.0000	0.0000	
2026/01/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2038	06/08/2026		Bond Future	159.5404	159.5404	159.5330	0.005	0.0000	0.0000	
2026/01/27	2038	06/08/2026	144.72 Call	Bond Future	14820.3800	14.8204	14813.0300	0.050	0.0000	0.0000	
2026/01/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2038	05/11/2026		Bond Future	162.3183	162.3183	162.3112	0.004	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
2026/01/27	2038	05/11/2026	146.31 Call	Bond Future	16008.3000	16.0083	16001.2400	16.0012	0.044	0.0000	0.0000
2026/01/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2038	04/02/2027		Bond Future	162.8949	162.8949	162.8880	162.8880	0.004	0.0000	0.0000
2026/01/27	2038	04/02/2027	153.83 Call	Bond Future	9064.8800	9.0649	9058.0400	9.0580	0.075	0.0000	0.0000
2026/01/27	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.35 Call	Bond Future	11109.7700	11.1098	10953.9400	10.9539	1.403	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.75 Call	Bond Future	13761.1000	13.7611	13605.2700	13.6053	1.132	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.15 Call	Bond Future	16299.7900	16.2998	16143.9600	16.1440	0.956	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	13.23 Call	Bond Future	27886.9200	27.8869	27731.0900	27.7311	0.559	0.0000	0.0000
2026/01/27	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.82 Call	Bond Future	20314.7100	20.3147	20158.8800	20.1589	0.767	0.0000	0.0000
2026/01/27	2040	05/02/2026		Bond Future	8.8424	101.4936	8.8619	101.3378	0.220	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.49 Call	Bond Future	18373.2300	18.3732	18217.4000	18.2174	0.848	0.0000	0.0000
2026/01/27	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.05 Put	Bond Future	56.9100	0.0569	61.0800	0.0611	7.327	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.05 Call	Bond Future	1699.1500	1.6992	1547.4900	1.5475	8.926	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.20 Put	Bond Future	8.4600	0.0085	8.1900	0.0082	3.191	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.20 Call	Bond Future	2813.9800	2.8140	2657.8800	2.6579	5.547	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.40 Call	Bond Future	4327.1400	4.3271	4171.2000	4.1712	3.604	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.40 Put	Bond Future	0.5000	0.0005	0.3900	0.0004	22.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.24 Call	Bond Future	10360.1300	10.3601	10204.3000	10.2043	1.504	0.0000	0.0000
2026/01/27	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2040	05/02/2026	9.80 Call	Bond Future	7269.4800	7.2695	7113.6500	7.1137	2.144	0.0000	0.0000
2026/01/27	2040	07/05/2026	8.65 Put	Bond Future	2649.7600	2.6498	2756.6200	2.7566	4.033	0.0000	0.0000
2026/01/27	2040	07/05/2026	8.65 Call	Bond Future	657.0800	0.6571	605.3200	0.6053	7.877	0.0000	0.0000
2026/01/27	2040	07/05/2026		Bond Future	8.8994	103.2751	8.9195	103.1165	0.226	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.67 Call	Bond Future	18850.7900	18.8508	18692.2100	18.6922	0.841	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.67 Put	Bond Future	1.8100	0.0018	1.8500	0.0019	2.210	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.22 Call	Bond Future	21971.5800	21.9716	21812.9700	21.8130	0.722	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.22 Put	Bond Future	0.1900	0.0002	0.2000	0.0002	5.263	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.72 Call	Bond Future	19141.8500	19.1419	18983.2700	18.9833	0.828	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.72 Put	Bond Future	1.4900	0.0015	1.5300	0.0015	2.685	0.0000	0.0000
2026/01/27	2040	07/05/2026	10.70 Put	Bond Future	33.5500	0.0336	34.7100	0.0347	3.458	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	
2026/01/27	2040	07/05/2026	10.70 Call	Bond Future	12913.1100	12.9131	12755.6500	12.7557	1.219	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.53 Call	Bond Future	23653.7600	23.6538	23495.1400	23.4951	0.671	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.53 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.03 Call	Bond Future	20913.4800	20.9135	20754.8700	20.7549	0.758	0.0000	0.0000
2026/01/27	2040	07/05/2026	12.03 Put	Bond Future	0.4300	0.0004	0.4400	0.0004	2.326	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.12 Put	Bond Future	13.0600	0.0131	13.4400	0.0134	2.910	0.0000	0.0000
2026/01/27	2040	07/05/2026	11.12 Call	Bond Future	15553.1100	15.5531	15394.8700	15.3949	1.017	0.0000	0.0000
2026/01/27	2040	06/08/2026		Bond Future	8.9583	100.6104	8.9791	100.4490	0.233	0.0000	0.0000
2026/01/27	2040	06/08/2026	12.19 Call	Bond Future	21187.8700	21.1879	21026.8700	21.0269	0.760	0.0000	0.0000
2026/01/27	2040	06/08/2026	12.19 Put	Bond Future	11.3400	0.0113	11.7000	0.0117	3.175	0.0000	0.0000
2026/01/27	2040	05/11/2026		Bond Future	9.0173	102.3378	9.0388	102.1739	0.238	0.0000	0.0000
2026/01/27	2040	05/11/2026	11.06 Call	Bond Future	14310.8300	14.3108	14155.3300	14.1553	1.087	0.0000	0.0000
2026/01/27	2040	05/11/2026	11.06 Put	Bond Future	298.6000	0.2986	306.9700	0.3070	2.803	0.0000	0.0000
2026/01/27	2040	05/11/2026	11.27 Call	Bond Future	15534.5000	15.5345	15377.3700	15.3774	1.011	0.0000	0.0000
2026/01/27	2040	05/11/2026	11.27 Put	Bond Future	244.7400	0.2447	251.4800	0.2515	2.754	0.0000	0.0000
2026/01/27	2040	05/11/2026	10.67 Call	Bond Future	11994.6800	11.9947	11843.3300	11.8433	1.262	0.0000	0.0000
2026/01/27	2040	05/11/2026	10.67 Put	Bond Future	430.3200	0.4303	442.8400	0.4428	2.909	0.0000	0.0000
2026/01/27	2040	05/11/2026	9.91 Put	Bond Future	936.3700	0.9364	964.9300	0.9649	3.050	0.0000	0.0000
2026/01/27	2040	05/11/2026	9.91 Call	Bond Future	7433.3600	7.4334	7298.0500	7.2981	1.820	0.0000	0.0000
2026/01/27	2040	04/02/2027		Bond Future	9.0863	99.5692	9.1085	99.4028	0.245	0.0000	0.0000
2026/01/27	2040	04/02/2027	9.93 Call	Bond Future	7428.3000	7.4283	7298.0400	7.2980	1.754	0.0000	0.0000
2026/01/27	2040	04/02/2027	9.93 Put	Bond Future	1375.4900	1.3755	1411.6300	1.4116	2.627	0.0000	0.0000
2026/01/27	2040	04/02/2027	10.17 Call	Bond Future	8789.7200	8.7897	8652.3900	8.6524	1.562	0.0000	0.0000
2026/01/27	2040	04/02/2027	10.17 Put	Bond Future	1110.5900	1.1106	1139.6600	1.1397	2.618	0.0000	0.0000
2026/01/27	2040	04/02/2027	9.67 Call	Bond Future	5995.1600	5.9952	5874.5900	5.8746	2.011	0.0000	0.0000
2026/01/27	2040	04/02/2027	9.67 Put	Bond Future	1750.8000	1.7508	1796.6300	1.7966	2.618	0.0000	0.0000
2026/01/27	2040	04/02/2027	8.78 Put	Bond Future	4273.3300	4.2733	4371.7000	4.3717	2.302	0.0000	0.0000
2026/01/27	2040	04/02/2027	8.78 Call	Bond Future	1939.3500	1.9394	1871.3200	1.8713	3.508	0.0000	0.0000
2026/01/27	2043	05/02/2026		Bond Future	121.5499	121.5499	121.8267	121.8267	0.228	0.0000	0.0000
2026/01/27	2043	05/02/2026	109.66 Call	Bond Future	11889.8700	11.8899	12166.7200	12.1667	2.328	0.0000	0.0000
2026/01/27	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2043	07/05/2026		Bond Future	123.7136	123.7136	123.9953	123.9953	0.228	0.0000	0.0000
2026/01/27	2043	07/05/2026	111.70 Call	Bond Future	12013.6392	12.0136	12295.3454	12.2953	2.345	0.0000	0.0000
2026/01/27	2043	07/05/2026	111.70 Put	Bond Future	0.0092	0.0000	0.0054	0.0000	41.450	0.0000	0.0000
2026/01/27	2043	06/08/2026		Bond Future	123.1128	123.1128	123.3994	123.3994	0.233	0.0000	0.0000
2026/01/27	2043	06/08/2026	110.88 Call	Bond Future	12234.6180	12.2346	12520.8056	12.5208	2.339	0.0000	0.0000
2026/01/27	2043	06/08/2026	110.88 Put	Bond Future	1.8380	0.0018	1.4156	0.0014	22.981	0.0000	0.0000
2026/01/27	2043	05/11/2026		Bond Future	125.2558	125.2558	125.5477	125.5477	0.233	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	
2026/01/27	2043	05/11/2026	112.84 Call	Bond Future	12426.6447	12.4266	12716.7543	2.335	0.0000	0.0000	
2026/01/27	2043	05/11/2026	112.84 Put	Bond Future	10.8547	0.0109	9.0143	16.956	0.0000	0.0000	
2026/01/27	2043	04/02/2027		Bond Future	124.5321	124.5321	124.8294	0.239	0.0000	0.0000	
2026/01/27	2043	04/02/2027	117.63 Call	Bond Future	7260.1195	7.2601	7522.4736	3.614	0.0000	0.0000	
2026/01/27	2043	04/02/2027	117.63 Put	Bond Future	358.0495	0.3580	323.0336	9.780	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.45 Call	Bond Future	17561.4000	17.5614	17351.1100	1.197	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.25 Call	Bond Future	16282.4500	16.2825	16072.1600	1.292	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.50 Call	Bond Future	17876.1200	17.8761	17665.8300	1.176	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.90 Call	Bond Future	13964.6800	13.9647	13754.3900	1.506	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.07 Call	Bond Future	8033.6400	8.0336	7823.3500	2.618	0.0000	0.0000	
2026/01/27	2044	05/02/2026		Bond Future	9.0725	97.4039	9.0970	97.1936	0.270	0.0000	0.0000
2026/01/27	2044	05/02/2026	11.56 Call	Bond Future	18251.1900	18.2512	18040.9000	1.152	0.0000	0.0000	
2026/01/27	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/01/27	2044	05/02/2026	10.00 Call	Bond Future	7503.6400	7.5036	7293.3500	2.803	0.0000	0.0000	
2026/01/27	2044	07/05/2026	Put	Bond Future	2619.7600	2.6198	2729.7600	4.199	0.0000	0.0000	
2026/01/27	2044	07/05/2026	Call	Bond Future	1733.3200	1.7333	1629.2900	1.6293	6.002	0.0000	0.0000
2026/01/27	2044	07/05/2026	10.00 Call	Bond Future	7225.9500	7.2260	7027.5700	7.0276	2.745	0.0000	0.0000
2026/01/27	2044	07/05/2026	10.00 Put	Bond Future	245.1200	0.2451	260.7700	0.2608	6.385	0.0000	0.0000
2026/01/27	2044	07/05/2026		Bond Future	9.1297	99.1136	9.1549	98.8995	0.277	0.0000	0.0000
2026/01/27	2044	07/05/2026	11.80 Call	Bond Future	19165.4500	19.1655	18951.5900	1.116	0.0000	0.0000	
2026/01/27	2044	07/05/2026	11.80 Put	Bond Future	3.6400	0.0036	3.8100	0.0038	4.670	0.0000	0.0000
2026/01/27	2044	06/08/2026		Bond Future	9.1886	96.4997	9.2147	96.2820	0.284	0.0000	0.0000
2026/01/27	2044	06/08/2026	12.42 Call	Bond Future	22185.3500	22.1854	21968.3100	0.978	0.0000	0.0000	
2026/01/27	2044	06/08/2026	12.42 Put	Bond Future	15.1900	0.0152	15.8800	0.0159	4.542	0.0000	0.0000
2026/01/27	2044	05/11/2026		Bond Future	9.2473	98.1566	9.2741	97.9353	0.290	0.0000	0.0000
2026/01/27	2044	05/11/2026	11.34 Call	Bond Future	15546.3400	15.5463	15337.6900	1.342	0.0000	0.0000	
2026/01/27	2044	05/11/2026	11.34 Put	Bond Future	362.7600	0.3628	375.3800	0.3754	3.479	0.0000	0.0000
2026/01/27	2044	04/02/2027		Bond Future	9.3148	95.4421	9.3425	95.2174	0.297	0.0000	0.0000
2026/01/27	2044	04/02/2027	10.18 Call	Bond Future	8148.1800	8.1482	7972.3800	7.9724	2.158	0.0000	0.0000
2026/01/27	2044	04/02/2027	10.18 Put	Bond Future	1474.9700	1.4750	1523.8900	1.5239	3.317	0.0000	0.0000
2026/01/27	2046	05/02/2026		Bond Future	139.7306	139.7306	139.7245	139.7245	0.004	0.0000	0.0000
2026/01/27	2046	05/02/2026	121.65 Call	Bond Future	18080.6200	18.0806	18074.4600	18.0745	0.034	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
2026/01/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/27	2046	07/05/2026		Bond Future	139.9322	139.9322	139.9259	0.004	0.0000	0.0000
2026/01/27	2046	07/05/2026	124.95 Call	Bond Future	14982.1600	14.9822	14975.9400	0.042	0.0000	0.0000
2026/01/27	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2046	06/08/2026		Bond Future	142.4671	142.4671	142.4607	0.004	0.0000	0.0000
2026/01/27	2046	06/08/2026	122.38 Call	Bond Future	20087.0900	20.0871	20080.7000	0.032	0.0000	0.0000
2026/01/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2046	05/11/2026		Bond Future	142.6290	142.6290	142.6228	0.004	0.0000	0.0000
2026/01/27	2046	05/11/2026	125.48 Call	Bond Future	17148.9800	17.1490	17142.8000	0.036	0.0000	0.0000
2026/01/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2046	04/02/2027		Bond Future	145.0863	145.0863	145.0804	0.004	0.0000	0.0000
2026/01/27	2046	04/02/2027	131.09 Call	Bond Future	13996.3100	13.9963	13990.4300	0.042	0.0000	0.0000
2026/01/27	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2050	05/02/2026		Bond Future	139.5026	139.5026	140.9258	1.020	0.0000	0.0000
2026/01/27	2050	05/02/2026	122.82 Call	Bond Future	16682.5500	16.6826	18105.7800	8.531	0.0000	0.0000
2026/01/27	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2050	07/05/2026		Bond Future	141.9858	141.9858	143.4342	1.020	0.0000	0.0000
2026/01/27	2050	07/05/2026	124.07 Call	Bond Future	17915.8400	17.9158	19364.1700	8.084	0.0000	0.0000
2026/01/27	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2050	06/08/2026		Bond Future	142.1177	142.1177	143.5923	1.038	0.0000	0.0000
2026/01/27	2050	06/08/2026	123.27 Call	Bond Future	18847.6700	18.8477	20322.2700	7.824	0.0000	0.0000
2026/01/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2050	05/11/2026		Bond Future	144.5920	144.5920	146.0927	1.038	0.0000	0.0000
2026/01/27	2050	05/11/2026	123.84 Call	Bond Future	20752.0000	20.7520	22252.6600	7.231	0.0000	0.0000
2026/01/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	2050	04/02/2027		Bond Future	144.6088	144.6088	146.1357	1.056	0.0000	0.0000
2026/01/27	2050	04/02/2027	132.39 Call	Bond Future	12218.8100	12.2188	13745.6900	12.496	0.0000	0.0000
2026/01/27	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/01/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/01/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/01/27	AL37	05/02/2026		Index Future	1273.2660	1273.2660	1273.1660	0.008	0.0000	0.0000
2026/01/27	AL37	07/05/2026		Index Future	1295.6150	1295.6150	1295.5140	0.008	0.0000	0.0000
2026/01/27	AL37	06/08/2026		Index Future	1318.5260	1318.5260	1318.4240	0.008	0.0000	0.0000
2026/01/27	AL37	05/11/2026		Index Future	1341.4490	1341.4490	1341.3480	0.008	0.0000	0.0000
2026/01/27	AL37	04/02/2027		Index Future	1364.2890	1364.2890	1364.1910	0.007	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
2026/01/27	AL7T	05/02/2026		Index Future	1648.5030	1648.5030	1647.4090	1647.4090	0.066	0.0000
2026/01/27	AL7T	07/05/2026		Index Future	1677.4390	1677.4390	1676.3250	1676.3250	0.066	0.0000
2026/01/27	AL7T	06/08/2026		Index Future	1707.1010	1707.1010	1705.9690	1705.9690	0.066	0.0000
2026/01/27	AL7T	05/11/2026		Index Future	1736.7800	1736.7800	1735.6330	1735.6330	0.066	0.0000
2026/01/27	AL7T	04/02/2027		Index Future	1766.3510	1766.3510	1765.1890	1765.1890	0.066	0.0000
2026/01/27	ALBI	05/02/2026		Index Future	1389.1500	1389.1500	1387.5820	1387.5820	0.113	0.0000
2026/01/27	ALBI	07/05/2026		Index Future	1413.5330	1413.5330	1411.9380	1411.9380	0.113	0.0000
2026/01/27	ALBI	06/08/2026		Index Future	1438.5290	1438.5290	1436.9070	1436.9070	0.113	0.0000
2026/01/27	ALBI	05/11/2026		Index Future	1463.5390	1463.5390	1461.8910	1461.8910	0.113	0.0000
2026/01/27	ALBI	04/02/2027		Index Future	1488.4570	1488.4570	1486.7860	1486.7860	0.112	0.0000
2026/01/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	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
2026/01/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/27	ES33	05/02/2026		Bond Future	8.6190	96.9134	8.6233	96.8909	0.050	0.0000
2026/01/27	ES33	05/02/2026	11.49 Call	Bond Future	13717.9600	13.7180	13695.4400	13.6954	0.164	0.0000
2026/01/27	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	ES33	07/05/2026		Bond Future	8.6818	94.8460	8.6863	94.8231	0.051	0.0000
2026/01/27	ES33	07/05/2026	11.69 Call	Bond Future	13965.4800	13.9655	13942.5400	13.9425	0.164	0.0000
2026/01/27	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	ES33	06/08/2026		Bond Future	8.7455	96.5640	8.7502	96.5407	0.053	0.0000
2026/01/27	ES33	06/08/2026	12.02 Call	Bond Future	14695.3400	14.6953	14672.0900	14.6721	0.158	0.0000
2026/01/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	ES33	05/11/2026		Bond Future	8.8226	94.4537	8.8274	94.4303	0.055	0.0000
2026/01/27	ES33	05/11/2026	10.83 Call	Bond Future	9125.2900	9.1253	9101.8900	9.1019	0.256	0.0000
2026/01/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	ES33	04/02/2027		Bond Future	8.9175	96.0792	8.9226	96.0557	0.056	0.0000
2026/01/27	ES33	04/02/2027	9.70 Call	Bond Future	3582.6700	3.5827	3559.1700	3.5592	0.656	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	
2026/01/27	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	ES42	05/02/2026		Bond Future	9.2632	96.1592	9.2776	96.0455	0.155	0.0000	0.0000
2026/01/27	ES42	05/02/2026	11.85 Call	Bond Future	17559.4400	17.5594	17445.7500	17.4458	0.647	0.0000	0.0000
2026/01/27	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	ES42	07/05/2026		Bond Future	9.3250	93.6067	9.3398	93.4910	0.159	0.0000	0.0000
2026/01/27	ES42	07/05/2026	12.20 Call	Bond Future	18965.2800	18.9653	18849.6000	18.8496	0.610	0.0000	0.0000
2026/01/27	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	ES42	06/08/2026		Bond Future	9.3863	95.3020	9.4016	95.1843	0.163	0.0000	0.0000
2026/01/27	ES42	06/08/2026	12.65 Call	Bond Future	20827.6600	20.8277	20709.9500	20.7100	0.565	0.0000	0.0000
2026/01/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	ES42	05/11/2026		Bond Future	9.4537	92.6975	9.4695	92.5780	0.167	0.0000	0.0000
2026/01/27	ES42	05/11/2026	11.66 Call	Bond Future	14732.6500	14.7327	14613.1900	14.6132	0.811	0.0000	0.0000
2026/01/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	ES42	04/02/2027		Bond Future	9.5299	94.2913	9.5461	94.1700	0.171	0.0000	0.0000
2026/01/27	ES42	04/02/2027	10.29 Call	Bond Future	5431.3400	5.4313	5310.0700	5.3101	2.233	0.0000	0.0000
2026/01/27	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	GOVI	05/02/2026		GOVI	1363.2680	1363.2680	1361.6550	1361.6550	0.118	0.0000	0.0000
2026/01/27	GOVI	05/02/2026	1,150. Call 00	GOVI	2132680.0000	213.2680	2116550.0000	211.6550	0.756	0.0000	0.0000
2026/01/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	GOVI	07/05/2026		GOVI	1387.1970	1387.1970	1385.5560	1385.5560	0.118	0.0000	0.0000
2026/01/27	GOVI	07/05/2026	1,177. Call 00	GOVI	2101970.0000	210.1970	2085560.0000	208.5560	0.781	0.0000	0.0000
2026/01/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	GOVI	06/08/2026		GOVI	1411.7270	1411.7270	1410.0580	1410.0580	0.118	0.0000	0.0000
2026/01/27	GOVI	06/08/2026	1,189. Call 00	GOVI	2227270.0000	222.7270	2210580.0000	221.0580	0.749	0.0000	0.0000
2026/01/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	GOVI	05/11/2026		GOVI	1436.2710	1436.2710	1434.5760	1434.5760	0.118	0.0000	0.0000
2026/01/27	GOVI	05/11/2026	1,277. Call 00	GOVI	1592710.0000	159.2710	1575760.0000	157.5760	1.064	0.0000	0.0000
2026/01/27	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	GOVI	04/02/2027		GOVI	1460.7250	1460.7250	1459.0060	1459.0060	0.118	0.0000	0.0000
2026/01/27	GOVI	04/02/2027	1,369. Call 00	GOVI	917250.0000	91.7250	900060.0000	90.0060	1.874	0.0000	0.0000
2026/01/27	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	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
2026/01/27	I258	05/02/2026		Bond Future	125.4904	125.4904	125.4847	125.4847	0.005	0.0000
2026/01/27	I258	05/02/2026	111.65 Call	Bond Future	13840.3600	13.8404	13834.7100	13.8347	0.041	0.0000
2026/01/27	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	I258	07/05/2026		Bond Future	127.7242	127.7242	127.7185	127.7185	0.004	0.0000
2026/01/27	I258	07/05/2026	113.73 Call	Bond Future	13995.0180	13.9950	13989.2822	13.9893	0.041	0.0000
2026/01/27	I258	07/05/2026	113.73 Put	Bond Future	0.7880	0.0008	0.7422	0.0007	5.817	0.0000
2026/01/27	I258	06/08/2026		Bond Future	127.1960	127.1960	127.1900	127.1900	0.005	0.0000
2026/01/27	I258	06/08/2026	112.95 Call	Bond Future	14272.2474	14.2722	14265.7921	14.2658	0.045	0.0000
2026/01/27	I258	06/08/2026	112.95 Put	Bond Future	26.2674	0.0263	25.8221	0.0258	1.695	0.0000
2026/01/27	I258	05/11/2026		Bond Future	129.4102	129.4102	129.4043	129.4043	0.005	0.0000
2026/01/27	I258	05/11/2026	114.95 Call	Bond Future	14552.0766	14.5521	14545.3823	14.5454	0.046	0.0000
2026/01/27	I258	05/11/2026	114.95 Put	Bond Future	91.8366	0.0918	91.0623	0.0911	0.843	0.0000
2026/01/27	I258	04/02/2027		Bond Future	128.7582	128.7582	128.7526	128.7526	0.004	0.0000
2026/01/27	I258	04/02/2027	118.90 Call	Bond Future	10521.5290	10.5215	10513.9075	10.5139	0.072	0.0000
2026/01/27	I258	04/02/2027	118.90 Put	Bond Future	663.3590	0.6634	661.3575	0.6614	0.302	0.0000
2026/01/27	IGOV	05/02/2026		Index Future	430.5690	430.5690	431.7600	431.7600	0.277	0.0000
2026/01/27	IGOV	07/05/2026		Index Future	438.2340	438.2340	439.4460	439.4460	0.277	0.0000
2026/01/27	IGOV	06/08/2026		Index Future	446.0880	446.0880	447.3230	447.3230	0.277	0.0000
2026/01/27	IGOV	05/11/2026		Index Future	453.9470	453.9470	455.2040	455.2040	0.277	0.0000
2026/01/27	IGOV	04/02/2027		Index Future	461.7780	461.7780	463.0580	463.0580	0.277	0.0000
2026/01/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/01/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/01/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/01/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/01/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/01/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/01/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/01/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/01/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/01/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/01/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/01/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/01/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/01/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/01/27	R033	05/02/2026		Bond Future	7.8050	115.4718	7.8096	115.4451	0.059	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	
2026/01/27	R033	05/02/2026	10.49 Call	Bond Future	14262.0500	14.2621	14235.3400	14.2353	0.187	0.0000	0.0000
2026/01/27	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R033	07/05/2026		Bond Future	7.8399	112.4571	7.8448	112.4300	0.062	0.0000	0.0000
2026/01/27	R033	07/05/2026	10.38 Call	Bond Future	13198.0600	13.1981	13170.2400	13.1702	0.211	0.0000	0.0000
2026/01/27	R033	07/05/2026	10.38 Put	Bond Future	29.1900	0.0292	28.4900	0.0285	2.398	0.0000	0.0000
2026/01/27	R033	06/08/2026		Bond Future	7.8740	114.4668	7.8791	114.4392	0.064	0.0000	0.0000
2026/01/27	R033	06/08/2026	10.25 Call	Bond Future	12271.9400	12.2719	12243.3000	12.2433	0.233	0.0000	0.0000
2026/01/27	R033	06/08/2026	10.25 Put	Bond Future	259.4100	0.2594	258.3300	0.2583	0.416	0.0000	0.0000
2026/01/27	R033	05/11/2026		Bond Future	7.9177	111.3934	7.9229	111.3657	0.067	0.0000	0.0000
2026/01/27	R033	05/11/2026	9.33 Call	Bond Future	8016.0000	8.0160	7989.3900	7.9894	0.332	0.0000	0.0000
2026/01/27	R033	05/11/2026	9.33 Put	Bond Future	899.4800	0.8995	900.5600	0.9006	0.120	0.0000	0.0000
2026/01/27	R033	04/02/2027		Bond Future	7.9752	113.2848	7.9807	113.2569	0.069	0.0000	0.0000
2026/01/27	R033	04/02/2027	8.65 Call	Bond Future	5373.9200	5.3739	5351.1500	5.3512	0.424	0.0000	0.0000
2026/01/27	R033	04/02/2027	8.65 Put	Bond Future	2020.0900	2.0201	2025.1500	2.0252	0.250	0.0000	0.0000
2026/01/27	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	11.00 Call	Bond Future	16822.9500	16.8230	16727.9700	16.7280	0.565	0.0000	0.0000
2026/01/27	R035	05/02/2026	11.17 Call	Bond Future	17697.9200	17.6979	17602.9400	17.6029	0.537	0.0000	0.0000
2026/01/27	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.67 Call	Bond Future	15090.7200	15.0907	14995.7400	14.9957	0.629	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.17 Call	Bond Future	12378.7200	12.3787	12283.7400	12.2837	0.767	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.44 Call	Bond Future	13856.5000	13.8565	13761.5200	13.7615	0.685	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.94 Call	Bond Future	16511.3300	16.5113	16416.3500	16.4164	0.575	0.0000	0.0000
2026/01/27	R035	05/02/2026	12.44 Call	Bond Future	23879.4400	23.8794	23784.4600	23.7845	0.398	0.0000	0.0000
2026/01/27	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026		Bond Future	8.1110	108.8204	8.1256	108.7254	0.180	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.79 Call	Bond Future	15725.8300	15.7258	15630.8500	15.6309	0.604	0.0000	0.0000
2026/01/27	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.45 Call	Bond Future	2189.1500	2.1892	2093.3900	2.0934	4.374	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.45 Put	Bond Future	8.1100	0.0081	7.3300	0.0073	9.618	0.0000	0.0000
2026/01/27	R035	05/02/2026	9.25 Call	Bond Future	7098.7000	7.0987	7003.7200	7.0037	1.338	0.0000	0.0000
2026/01/27	R035	05/02/2026	9.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.85 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.85 Call	Bond Future	4679.3500	4.6794	4584.3600	4.5844	2.030	0.0000	0.0000
2026/01/27	R035	05/02/2026	9.64 Call	Bond Future	9384.2600	9.3843	9289.2800	9.2893	1.012	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
2026/01/27	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	9.14 Call	Bond Future	6441.0800	6.4411	6346.1000	6.3461	1.475	0.0000	0.0000
2026/01/27	R035	05/02/2026	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.64 Put	Bond Future	0.5200	0.0005	0.3800	0.0004	26.923	0.0000	0.0000
2026/01/27	R035	05/02/2026	8.64 Call	Bond Future	3378.2700	3.3783	3283.1500	3.2832	2.816	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.29 Put	Bond Future	870.1500	0.8702	901.7300	0.9017	3.629	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.29 Call	Bond Future	1757.1800	1.7572	1692.1500	1.6922	3.701	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.79 Put	Bond Future	269.3000	0.2693	278.6700	0.2787	3.479	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.79 Call	Bond Future	4248.5300	4.2485	4161.2900	4.1613	2.053	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.20 Call	Bond Future	6531.1700	6.5312	6437.7200	6.4377	1.431	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.20 Put	Bond Future	105.3900	0.1054	108.5500	0.1086	2.998	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.55 Call	Bond Future	2982.1200	2.9821	2902.6700	2.9027	2.664	0.0000	0.0000
2026/01/27	R035	07/05/2026	8.55 Put	Bond Future	471.9700	0.4720	489.1300	0.4891	3.636	0.0000	0.0000
2026/01/27	R035	07/05/2026		Bond Future	8.1501	106.2304	8.1653	106.1338	0.186	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.86 Call	Bond Future	15571.1400	15.5711	15474.5400	15.4745	0.620	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.86 Put	Bond Future	0.9900	0.0010	1.0000	0.0010	1.010	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.66 Call	Bond Future	14531.9300	14.5319	14435.3400	14.4353	0.665	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.66 Put	Bond Future	2.2700	0.0023	2.2900	0.0023	0.881	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.16 Call	Bond Future	11870.0000	11.8700	11773.5800	11.7736	0.812	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.16 Put	Bond Future	12.9100	0.0129	13.1000	0.0131	1.472	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.66 Put	Bond Future	37.0500	0.0371	37.9100	0.0379	2.321	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.66 Call	Bond Future	9116.0000	9.1160	9020.2500	9.0203	1.050	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.71 Call	Bond Future	14793.1500	14.7932	14696.5500	14.6966	0.653	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.71 Put	Bond Future	1.8600	0.0019	1.8700	0.0019	0.538	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.21 Call	Bond Future	12140.7100	12.1407	12044.2600	12.0443	0.794	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.21 Put	Bond Future	11.6900	0.0117	11.8500	0.0119	1.369	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.71 Put	Bond Future	33.1900	0.0332	33.9300	0.0339	2.230	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.71 Call	Bond Future	9394.8400	9.3948	9298.9700	9.2990	1.020	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.64 Call	Bond Future	14427.1900	14.4272	14330.6000	14.3306	0.669	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.64 Put	Bond Future	2.4600	0.0025	2.4800	0.0025	0.813	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.14 Call	Bond Future	11761.4700	11.7615	11665.0600	11.6651	0.820	0.0000	0.0000
2026/01/27	R035	07/05/2026	10.14 Put	Bond Future	13.4500	0.0135	13.6500	0.0137	1.487	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.64 Put	Bond Future	38.7100	0.0387	39.6200	0.0396	2.351	0.0000	0.0000
2026/01/27	R035	07/05/2026	9.64 Call	Bond Future	9004.2700	9.0043	8908.5700	8.9086	1.063	0.0000	0.0000
2026/01/27	R035	06/08/2026	10.22 Call	Bond Future	11806.8000	11.8068	11710.6000	11.7106	0.815	0.0000	0.0000
2026/01/27	R035	06/08/2026	10.22 Put	Bond Future	97.9400	0.0979	99.9900	0.1000	2.093	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.72 Call	Bond Future	9181.4700	9.1815	9087.6500	9.0877	1.022	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.72 Put	Bond Future	189.5000	0.1895	193.9300	0.1939	2.338	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.22 Put	Bond Future	385.5300	0.3855	395.2400	0.3952	2.519	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
2026/01/27	R035	06/08/2026	9.22 Call	Bond Future	6555.3000	6.5553	6466.7600	6.4668	1.351	0.0000	0.0000
2026/01/27	R035	06/08/2026	10.13 Call	Bond Future	11337.1600	11.3372	11241.2600	11.2413	0.846	0.0000	0.0000
2026/01/27	R035	06/08/2026	10.13 Put	Bond Future	109.7700	0.1098	112.1200	0.1121	2.141	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.63 Call	Bond Future	8706.4500	8.7065	8613.3100	8.6133	1.070	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.63 Put	Bond Future	214.5700	0.2146	219.6800	0.2197	2.382	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.13 Put	Bond Future	437.0600	0.4371	448.2100	0.4482	2.551	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.13 Call	Bond Future	6087.3100	6.0873	6000.2100	6.0002	1.431	0.0000	0.0000
2026/01/27	R035	06/08/2026		Bond Future	8.1893	108.1290	8.2051	108.0307	0.193	0.0000	0.0000
2026/01/27	R035	06/08/2026	11.06 Call	Bond Future	16061.7000	16.0617	15963.7300	15.9637	0.610	0.0000	0.0000
2026/01/27	R035	06/08/2026	11.06 Put	Bond Future	13.4800	0.0135	13.7600	0.0138	2.077	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.29 Put	Bond Future	1498.6600	1.4987	1537.3300	1.5373	2.580	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.29 Call	Bond Future	2123.1700	2.1232	2063.5900	2.0636	2.806	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.79 Put	Bond Future	713.5300	0.7135	732.2500	0.7323	2.624	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.79 Call	Bond Future	4368.5000	4.3685	4288.9700	4.2890	1.821	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.39 Call	Bond Future	7443.1900	7.4432	7352.3900	7.3524	1.220	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.39 Put	Bond Future	301.7700	0.3018	309.2200	0.3092	2.469	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.71 Call	Bond Future	9128.6900	9.1287	9034.9400	9.0349	1.027	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.71 Put	Bond Future	192.1200	0.1921	196.6200	0.1966	2.342	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.21 Call	Bond Future	6503.1300	6.5031	6414.7500	6.4148	1.359	0.0000	0.0000
2026/01/27	R035	06/08/2026	9.21 Put	Bond Future	390.9000	0.3909	400.7700	0.4008	2.525	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.71 Put	Bond Future	802.2300	0.8022	823.3400	0.8233	2.631	0.0000	0.0000
2026/01/27	R035	06/08/2026	8.71 Call	Bond Future	3980.1100	3.9801	3902.9700	3.9030	1.938	0.0000	0.0000
2026/01/27	R035	05/11/2026	9.80 Call	Bond Future	9246.9200	9.2469	9154.1500	9.1542	1.003	0.0000	0.0000
2026/01/27	R035	05/11/2026	9.80 Put	Bond Future	300.2300	0.3002	307.1400	0.3071	2.302	0.0000	0.0000
2026/01/27	R035	05/11/2026	9.30 Call	Bond Future	6732.1900	6.7322	6645.3700	6.6454	1.290	0.0000	0.0000
2026/01/27	R035	05/11/2026	9.30 Put	Bond Future	539.2400	0.5392	552.1000	0.5521	2.385	0.0000	0.0000
2026/01/27	R035	05/11/2026	8.80 Put	Bond Future	982.4700	0.9825	1006.2500	1.0063	2.420	0.0000	0.0000
2026/01/27	R035	05/11/2026	8.80 Call	Bond Future	4317.1000	4.3171	4241.2000	4.2412	1.758	0.0000	0.0000
2026/01/27	R035	05/11/2026		Bond Future	8.2394	105.4880	8.2558	105.3883	0.199	0.0000	0.0000
2026/01/27	R035	05/11/2026	10.03 Call	Bond Future	10410.3800	10.4104	10315.9000	10.3159	0.908	0.0000	0.0000
2026/01/27	R035	05/11/2026	10.03 Put	Bond Future	230.9000	0.2309	236.1000	0.2361	2.252	0.0000	0.0000
2026/01/27	R035	04/02/2027		Bond Future	8.3020	107.2801	8.3191	107.1791	0.206	0.0000	0.0000
2026/01/27	R035	04/02/2027	9.02 Call	Bond Future	5220.8000	5.2208	5143.0200	5.1430	1.490	0.0000	0.0000
2026/01/27	R035	04/02/2027	9.02 Put	Bond Future	1085.5700	1.0856	1108.8200	1.1088	2.142	0.0000	0.0000
2026/01/27	R038	05/02/2026		Bond Future	8.6023	120.8632	8.6218	120.7016	0.226	0.0000	0.0000
2026/01/27	R038	05/02/2026	11.44 Call	Bond Future	20577.8900	20.5779	20416.2900	20.4163	0.785	0.0000	0.0000
2026/01/27	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R038	07/05/2026		Bond Future	8.6557	117.5020	8.6759	117.3376	0.233	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
2026/01/27	R038	07/05/2026	11.40 Call	Bond Future	19654.4400	19.6544	19490.0500	19.4901	0.836	0.0000	0.0000
2026/01/27	R038	07/05/2026	11.40 Put	Bond Future	1.6600	0.0017	1.7100	0.0017	3.012	0.0000	0.0000
2026/01/27	R038	06/08/2026		Bond Future	8.7093	119.6018	8.7303	119.4345	0.241	0.0000	0.0000
2026/01/27	R038	06/08/2026	11.77 Call	Bond Future	21261.5500	21.2616	21094.7900	21.0948	0.784	0.0000	0.0000
2026/01/27	R038	06/08/2026	11.77 Put	Bond Future	16.6400	0.0166	17.1800	0.0172	3.245	0.0000	0.0000
2026/01/27	R038	05/11/2026		Bond Future	8.7699	116.1756	8.7916	116.0058	0.247	0.0000	0.0000
2026/01/27	R038	05/11/2026	10.72 Call	Bond Future	14207.7300	14.2077	14045.6800	14.0457	1.141	0.0000	0.0000
2026/01/27	R038	05/11/2026	10.72 Put	Bond Future	238.0600	0.2381	245.8000	0.2458	3.251	0.0000	0.0000
2026/01/27	R038	04/02/2027		Bond Future	8.8411	118.1480	8.8636	117.9756	0.254	0.0000	0.0000
2026/01/27	R038	04/02/2027	9.60 Call	Bond Future	7071.2400	7.0712	6939.0200	6.9390	1.870	0.0000	0.0000
2026/01/27	R038	04/02/2027	9.60 Put	Bond Future	1448.6400	1.4486	1488.7600	1.4888	2.769	0.0000	0.0000
2026/01/27	R053	05/02/2026		Bond Future	8.8762	132.2572	8.9258	131.6343	0.559	0.0000	0.0000
2026/01/27	R053	05/02/2026	11.49 Call	Bond Future	26923.4100	26.9234	26300.5000	26.3005	2.314	0.0000	0.0000
2026/01/27	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R053	07/05/2026		Bond Future	8.9212	128.7191	8.9723	128.0852	0.572	0.0000	0.0000
2026/01/27	R053	07/05/2026	11.69 Call	Bond Future	27947.5300	27.9475	27314.2200	27.3142	2.266	0.0000	0.0000
2026/01/27	R053	07/05/2026	11.69 Put	Bond Future	3.6300	0.0036	4.2300	0.0042	16.529	0.0000	0.0000
2026/01/27	R053	06/08/2026		Bond Future	8.9660	131.0193	9.0185	130.3742	0.586	0.0000	0.0000
2026/01/27	R053	06/08/2026	12.28 Call	Bond Future	31927.5000	31.9275	31284.7900	31.2848	2.013	0.0000	0.0000
2026/01/27	R053	06/08/2026	12.28 Put	Bond Future	19.4900	0.0195	21.9200	0.0219	12.468	0.0000	0.0000
2026/01/27	R053	05/11/2026		Bond Future	9.0151	127.4113	9.0691	126.7554	0.599	0.0000	0.0000
2026/01/27	R053	05/11/2026	11.21 Call	Bond Future	23059.1200	23.0591	22438.8100	22.4388	2.690	0.0000	0.0000
2026/01/27	R053	05/11/2026	11.21 Put	Bond Future	423.5600	0.4236	459.1100	0.4591	8.393	0.0000	0.0000
2026/01/27	R053	04/02/2027		Bond Future	9.0711	129.5745	9.1266	128.9078	0.613	0.0000	0.0000
2026/01/27	R053	04/02/2027	9.99 Call	Bond Future	12286.6200	12.2866	11764.3200	11.7643	4.251	0.0000	0.0000
2026/01/27	R053	04/02/2027	9.99 Put	Bond Future	1985.3900	1.9854	2129.7300	2.1297	7.270	0.0000	0.0000
2026/01/27	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/27	R186	05/02/2026	8.43 Call	Bond Future	26.0800	0.0261	24.7400	0.0247	5.138	0.0000	0.0000
2026/01/27	R186	05/02/2026	8.43 Put	Bond Future	26.0800	0.0261	24.7400	0.0247	5.138	0.0000	0.0000
2026/01/27	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/27	R186	07/05/2026	8.69 Call	Bond Future	82.9500	0.0830	82.5400	0.0825	0.494	0.0000	0.0000
2026/01/27	R186	07/05/2026	8.69 Put	Bond Future	82.9500	0.0830	82.5400	0.0825	0.494	0.0000	0.0000
2026/01/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/27	R186	06/08/2026	8.57 Call	Bond Future	78.0000	0.0780	77.8000	0.0778	0.256	0.0000	0.0000
2026/01/27	R186	06/08/2026	8.57 Put	Bond Future	78.0000	0.0780	77.8000	0.0778	0.256	0.0000	0.0000
2026/01/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/27	R186	05/11/2026	8.12 Call	Bond Future	46.9000	0.0469	46.8100	0.0468	0.192	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	
2026/01/27	R186	05/11/2026	8.12 Put	Bond Future	46.9000	0.0469	46.8100	0.0468	0.192	0.0000	0.0000
2026/01/27	R202	05/02/2026		Bond Future	293.0586	293.0586	294.0341	294.0341	0.333	0.0000	0.0000
2026/01/27	R202	05/02/2026	277.82 Call	Bond Future	15238.6300	15.2386	16214.0800	16.2141	6.401	0.0000	0.0000
2026/01/27	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R202	07/05/2026		Bond Future	298.2751	298.2751	299.2681	299.2681	0.333	0.0000	0.0000
2026/01/27	R202	07/05/2026	277.55 Call	Bond Future	20725.1100	20.7251	21718.1400	21.7181	4.791	0.0000	0.0000
2026/01/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R202	06/08/2026		Bond Future	298.2827	298.2827	299.2936	299.2936	0.339	0.0000	0.0000
2026/01/27	R202	06/08/2026	278.86 Call	Bond Future	19422.7000	19.4227	20433.5700	20.4336	5.205	0.0000	0.0000
2026/01/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R202	05/11/2026		Bond Future	303.4764	303.4764	304.5056	304.5056	0.339	0.0000	0.0000
2026/01/27	R202	05/11/2026	280.46 Call	Bond Future	23016.3900	23.0164	24045.6400	24.0456	4.472	0.0000	0.0000
2026/01/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R202	04/02/2027		Bond Future	303.2326	303.2326	304.2799	304.2799	0.345	0.0000	0.0000
2026/01/27	R202	04/02/2027	294.73 Call	Bond Future	8502.6000	8.5026	9549.8500	9.5499	12.317	0.0000	0.0000
2026/01/27	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R209	05/02/2026		Bond Future	8.3159	88.3072	8.3205	88.2794	0.054	0.0000	0.0000
2026/01/27	R209	05/02/2026	10.93 Call	Bond Future	14295.3400	14.2953	14267.5300	14.2675	0.195	0.0000	0.0000
2026/01/27	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R209	07/05/2026		Bond Future	8.3587	86.7068	8.3634	86.6786	0.056	0.0000	0.0000
2026/01/27	R209	07/05/2026	11.07 Call	Bond Future	14538.0900	14.5381	14509.8300	14.5098	0.194	0.0000	0.0000
2026/01/27	R209	07/05/2026	11.07 Put	Bond Future	1.1000	0.0011	1.0600	0.0011	3.636	0.0000	0.0000
2026/01/27	R209	06/08/2026		Bond Future	8.4015	88.2564	8.4063	88.2277	0.058	0.0000	0.0000
2026/01/27	R209	06/08/2026	11.39 Call	Bond Future	15601.1000	15.6011	15572.2800	15.5723	0.185	0.0000	0.0000
2026/01/27	R209	06/08/2026	11.39 Put	Bond Future	11.2000	0.0112	11.0900	0.0111	0.982	0.0000	0.0000
2026/01/27	R209	05/11/2026		Bond Future	8.4510	86.6229	8.4560	86.5939	0.059	0.0000	0.0000
2026/01/27	R209	05/11/2026	10.32 Call	Bond Future	10293.5200	10.2935	10264.8200	10.2648	0.279	0.0000	0.0000
2026/01/27	R209	05/11/2026	10.32 Put	Bond Future	257.7300	0.2577	258.0000	0.2580	0.105	0.0000	0.0000
2026/01/27	R209	04/02/2027		Bond Future	8.5106	88.0943	8.5157	88.0651	0.060	0.0000	0.0000
2026/01/27	R209	04/02/2027	9.28 Call	Bond Future	5243.8000	5.2438	5218.9900	5.2190	0.473	0.0000	0.0000
2026/01/27	R209	04/02/2027	9.28 Put	Bond Future	1004.5300	1.0045	1008.8900	1.0089	0.434	0.0000	0.0000
2026/01/27	R210	05/02/2026		Bond Future	258.1939	258.1939	258.6605	258.6605	0.181	0.0000	0.0000
2026/01/27	R210	05/02/2026	253.10 Call	Bond Future	5093.9200	5.0939	5560.4800	5.5605	9.159	0.0000	0.0000
2026/01/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R210	07/05/2026		Bond Future	259.3250	259.3250	259.7999	259.7999	0.183	0.0000	0.0000
2026/01/27	R210	07/05/2026	255.40 Call	Bond Future	3925.0200	3.9250	4399.8500	4.3999	12.098	0.0000	0.0000
2026/01/27	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
2026/01/27	R210	06/08/2026		Bond Future	264.0225	264.0225	264.5062	264.5062	0.183	0.0000
2026/01/27	R210	06/08/2026	259.84 Call	Bond Future	4182.4600	4.1825	4666.2400	4.6662	11.567	0.0000
2026/01/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	R210	05/11/2026		Bond Future	265.1051	265.1051	265.5976	265.5976	0.186	0.0000
2026/01/27	R210	05/11/2026	253.33 Call	Bond Future	11775.1200	11.7751	12267.6400	12.2676	4.183	0.0000
2026/01/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	R210	04/02/2027		Bond Future	269.6732	269.6732	270.1751	270.1751	0.186	0.0000
2026/01/27	R210	04/02/2027	266.03 Call	Bond Future	3643.2300	3.6432	4145.0600	4.1451	13.774	0.0000
2026/01/27	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	R213	05/02/2026		Bond Future	7.4588	101.2447	7.4585	101.2460	0.004	0.0000
2026/01/27	R213	05/02/2026	9.89 Call	Bond Future	9374.5100	9.3745	9375.8200	9.3758	0.014	0.0000
2026/01/27	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	R213	07/05/2026		Bond Future	7.4785	99.4725	7.4781	99.4739	0.005	0.0000
2026/01/27	R213	07/05/2026	9.80 Call	Bond Future	8630.1900	8.6302	8631.4400	8.6314	0.014	0.0000
2026/01/27	R213	07/05/2026	9.80 Put	Bond Future	2.4600	0.0025	2.3400	0.0023	4.878	0.0000
2026/01/27	R213	06/08/2026		Bond Future	7.4957	101.2503	7.4953	101.2517	0.005	0.0000
2026/01/27	R213	06/08/2026	9.69 Call	Bond Future	7866.7000	7.8667	7867.5900	7.8676	0.011	0.0000
2026/01/27	R213	06/08/2026	9.69 Put	Bond Future	32.5700	0.0326	32.0000	0.0320	1.750	0.0000
2026/01/27	R213	05/11/2026		Bond Future	7.5294	99.4417	7.5289	99.4434	0.006	0.0000
2026/01/27	R213	05/11/2026	8.75 Call	Bond Future	4509.7200	4.5097	4509.7600	4.5098	0.001	0.0000
2026/01/27	R213	05/11/2026	8.75 Put	Bond Future	257.4100	0.2574	255.7300	0.2557	0.653	0.0000
2026/01/27	R213	04/02/2027		Bond Future	7.5809	101.1316	7.5803	101.1337	0.008	0.0000
2026/01/27	R213	04/02/2027	8.14 Call	Bond Future	2598.8300	2.5988	2598.5400	2.5985	0.011	0.0000
2026/01/27	R213	04/02/2027	8.14 Put	Bond Future	724.0900	0.7241	721.7300	0.7217	0.326	0.0000
2026/01/27	R214	05/02/2026		Bond Future	8.8621	83.4943	8.8765	83.3921	0.163	0.0000
2026/01/27	R214	05/02/2026	11.26 Call	Bond Future	14719.2100	14.7192	14617.0100	14.6170	0.694	0.0000
2026/01/27	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/27	R214	07/05/2026		Bond Future	8.9105	81.6641	8.9254	81.5601	0.167	0.0000
2026/01/27	R214	07/05/2026	11.53 Call	Bond Future	15723.3800	15.7234	15619.3200	15.6193	0.662	0.0000
2026/01/27	R214	07/05/2026	11.53 Put	Bond Future	2.6900	0.0027	2.7000	0.0027	0.372	0.0000
2026/01/27	R214	06/08/2026		Bond Future	8.9596	83.1236	8.9749	83.0178	0.171	0.0000
2026/01/27	R214	06/08/2026	11.97 Call	Bond Future	17514.9700	17.5150	17409.4600	17.4095	0.602	0.0000
2026/01/27	R214	06/08/2026	11.97 Put	Bond Future	17.1600	0.0172	17.4600	0.0175	1.748	0.0000
2026/01/27	R214	05/11/2026		Bond Future	9.0159	81.2569	9.0317	81.1495	0.175	0.0000
2026/01/27	R214	05/11/2026	10.97 Call	Bond Future	12185.1000	12.1851	12082.9300	12.0829	0.838	0.0000
2026/01/27	R214	05/11/2026	10.97 Put	Bond Future	279.2700	0.2793	284.5400	0.2845	1.887	0.0000
2026/01/27	R214	04/02/2027		Bond Future	9.0813	82.6375	9.0975	82.5285	0.179	0.0000
2026/01/27	R214	04/02/2027	9.90 Call	Bond Future	6484.2500	6.4843	6398.2600	6.3983	1.326	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	
2026/01/27	R214	04/02/2027	9.90 Put	Bond Future	1238.2400	1.2382	1261.2200	1.2612	1.856	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.50 Put	Bond Future	1.3800	0.0014	1.4600	0.0015	5.797	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.50 Call	Bond Future	4291.8400	4.2918	4017.8300	4.0178	6.384	0.0000	0.0000
2026/01/27	R248	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R248	05/02/2026	10.00 Call	Bond Future	8462.3900	8.4624	8188.3000	8.1883	3.239	0.0000	0.0000
2026/01/27	R248	05/02/2026	10.48 Call	Bond Future	12188.2800	12.1883	11914.1900	11.9142	2.249	0.0000	0.0000
2026/01/27	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R248	05/02/2026		Bond Future	9.0221	101.3464	9.0516	101.0723	0.327	0.0000	0.0000
2026/01/27	R248	05/02/2026	11.46 Call	Bond Future	19038.8600	19.0389	18764.7700	18.7648	1.440	0.0000	0.0000
2026/01/27	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.65 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.65 Call	Bond Future	5574.9100	5.5749	5300.8100	5.3008	4.917	0.0000	0.0000
2026/01/27	R248	05/02/2026	8.90 Put	Bond Future	1277.7400	1.2777	1493.9400	1.4939	16.921	0.0000	0.0000
2026/01/27	R248	05/02/2026	8.90 Call	Bond Future	131.0900	0.1311	73.2000	0.0732	44.161	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.40 Put	Bond Future	5.9600	0.0060	6.8300	0.0068	14.597	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.40 Call	Bond Future	3424.0500	3.4241	3150.8300	3.1508	7.979	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.90 Call	Bond Future	7652.5700	7.6526	7378.4800	7.3785	3.582	0.0000	0.0000
2026/01/27	R248	05/02/2026	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R248	07/05/2026		Bond Future	9.0706	98.6887	9.1010	98.4098	0.335	0.0000	0.0000
2026/01/27	R248	07/05/2026	11.72 Call	Bond Future	20212.5800	20.2126	19934.0000	19.9340	1.378	0.0000	0.0000
2026/01/27	R248	07/05/2026	11.72 Put	Bond Future	4.2200	0.0042	4.5100	0.0045	6.872	0.0000	0.0000
2026/01/27	R248	06/08/2026		Bond Future	9.1198	100.4524	9.1511	100.1686	0.343	0.0000	0.0000
2026/01/27	R248	06/08/2026	12.37 Call	Bond Future	23619.9400	23.6199	23337.2000	23.3372	1.197	0.0000	0.0000
2026/01/27	R248	06/08/2026	12.37 Put	Bond Future	16.7900	0.0168	17.8100	0.0178	6.075	0.0000	0.0000
2026/01/27	R248	05/11/2026		Bond Future	9.1753	97.7428	9.2075	97.4544	0.350	0.0000	0.0000
2026/01/27	R248	05/11/2026	11.31 Call	Bond Future	16879.9800	16.8800	16607.6500	16.6077	1.613	0.0000	0.0000
2026/01/27	R248	05/11/2026	11.31 Put	Bond Future	362.0000	0.3620	378.0100	0.3780	4.423	0.0000	0.0000
2026/01/27	R248	04/02/2027		Bond Future	9.2391	99.4031	9.2722	99.1102	0.358	0.0000	0.0000
2026/01/27	R248	04/02/2027	10.11 Call	Bond Future	8945.4800	8.9455	8718.2500	8.7183	2.540	0.0000	0.0000
2026/01/27	R248	04/02/2027	10.11 Put	Bond Future	1682.5500	1.6826	1748.2700	1.7483	3.906	0.0000	0.0000
2026/01/27	R2R9	05/02/2026		Bond Future	8.7324	112.4136	8.7519	112.2542	0.223	0.0000	0.0000
2026/01/27	R2R9	05/02/2026	102.99 Call	Bond Future	99423.0800	99.4231	99263.6300	99.2636	0.160	0.0000	0.0000
2026/01/27	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R2R9	07/05/2026		Bond Future	8.7868	109.4092	8.8070	109.2470	0.229	0.0000	0.0000
2026/01/27	R2R9	07/05/2026	99.91 Call	Bond Future	98559.5200	98.5595	98397.2800	98.3973	0.165	0.0000	0.0000
2026/01/27	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R2R9	06/08/2026		Bond Future	8.8416	111.3644	8.8625	111.1993	0.236	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	
2026/01/27	R2R9	06/08/2026	101.74 Call	Bond Future	98244.9100	98.2449	98079.8300	98.0798	0.168	0.0000	0.0000
2026/01/27	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R2R9	05/11/2026		Bond Future	8.9029	108.3007	8.9245	108.1331	0.242	0.0000	0.0000
2026/01/27	R2R9	05/11/2026	98.56 Call	Bond Future	97330.6400	97.3306	97163.0400	97.1630	0.172	0.0000	0.0000
2026/01/27	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R2R9	04/02/2027		Bond Future	8.9741	110.1395	8.9964	109.9694	0.248	0.0000	0.0000
2026/01/27	R2R9	04/02/2027	9.89 Call	Bond Future	7569.8100	7.5698	7429.3600	7.4294	1.855	0.0000	0.0000
2026/01/27	R2R9	04/02/2027	9.89 Put	Bond Future	882.8400	0.8828	912.5200	0.9125	3.362	0.0000	0.0000
2026/01/27	R4R2	05/02/2026		Bond Future	8.9627	113.4942	8.9822	113.3184	0.217	0.0000	0.0000
2026/01/27	R4R2	05/02/2026	103.43 Call	Bond Future	100218.9900	100.2190	100043.1400	100.0431	0.175	0.0000	0.0000
2026/01/27	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R4R2	07/05/2026		Bond Future	9.0193	110.3828	9.0393	110.2039	0.223	0.0000	0.0000
2026/01/27	R4R2	07/05/2026	100.23 Call	Bond Future	99293.6900	99.2937	99114.7900	99.1148	0.180	0.0000	0.0000
2026/01/27	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R4R2	06/08/2026		Bond Future	9.0762	112.3554	9.0969	112.1734	0.228	0.0000	0.0000
2026/01/27	R4R2	06/08/2026	102.06 Call	Bond Future	98938.1200	98.9381	98756.1400	98.7561	0.184	0.0000	0.0000
2026/01/27	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R4R2	05/11/2026		Bond Future	9.1389	109.1827	9.1603	108.9979	0.234	0.0000	0.0000
2026/01/27	R4R2	05/11/2026	98.76 Call	Bond Future	97960.1500	97.9602	97775.2700	97.7753	0.189	0.0000	0.0000
2026/01/27	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	R4R2	04/02/2027		Bond Future	9.2106	111.0363	9.2327	110.8487	0.240	0.0000	0.0000
2026/01/27	R4R2	04/02/2027	10.13 Call	Bond Future	8422.4900	8.4225	8267.5700	8.2676	1.839	0.0000	0.0000
2026/01/27	R4R2	04/02/2027	10.13 Put	Bond Future	994.5400	0.9945	1027.2500	1.0273	3.289	0.0000	0.0000
2026/01/27	RR87	05/02/2026		Bond Future	6.8576	105.3230	6.8634	105.3188	0.084	0.0000	0.0000
2026/01/27	RR87	05/02/2026	6.91 Call	Bond Future	48.0001	0.0480	43.8968	0.0439	8.549	0.0000	0.0000
2026/01/27	RR87	05/02/2026	6.91 Put	Bond Future	9.8801	0.0099	9.9868	0.0100	1.080	0.0000	0.0000
2026/01/27	RR87	07/05/2026		Bond Future	6.7458	103.0611	6.7540	103.0564	0.122	0.0000	0.0000
2026/01/27	RR87	07/05/2026	6.81 Call	Bond Future	93.1346	0.0931	90.1077	0.0901	3.250	0.0000	0.0000
2026/01/27	RR87	07/05/2026	6.81 Put	Bond Future	56.7646	0.0568	58.3877	0.0584	2.859	0.0000	0.0000
2026/01/27	RR87	06/08/2026		Bond Future	6.4458	101.1598	6.4595	101.1549	0.213	0.0000	0.0000
2026/01/27	RR87	06/08/2026	6.53 Call	Bond Future	89.0728	0.0891	86.1630	0.0862	3.267	0.0000	0.0000
2026/01/27	RR87	06/08/2026	6.53 Put	Bond Future	59.1928	0.0592	61.1430	0.0611	3.295	0.0000	0.0000
2026/01/27	RR87	05/11/2026		Bond Future	5.2187	102.8968	5.2595	102.8921	0.783	0.0000	0.0000
2026/01/27	RR87	05/11/2026	5.27 Call	Bond Future	28.3608	0.0284	25.8658	0.0259	8.797	0.0000	0.0000
2026/01/27	RR87	05/11/2026	5.27 Put	Bond Future	22.4608	0.0225	24.6558	0.0247	9.773	0.0000	0.0000
2026/01/27	RR88	05/02/2026		Bond Future	6.8724	108.6098	6.8675	108.6180	0.071	0.0000	0.0000
2026/01/27	RR88	05/02/2026	6.89 Call	Bond Future	88.9449	0.0889	89.9829	0.0900	1.167	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
2026/01/27	RR88	05/02/2026	6.89 Put	Bond Future	59.2549	0.0593	52.0829	0.0521	12.104	0.0000	0.0000
2026/01/27	RR88	07/05/2026		Bond Future	6.8366	106.3790	6.8309	106.3877	0.083	0.0000	0.0000
2026/01/27	RR88	07/05/2026	6.84 Call	Bond Future	219.1323	0.2191	222.4772	0.2225	1.526	0.0000	0.0000
2026/01/27	RR88	07/05/2026	6.84 Put	Bond Future	213.9723	0.2140	208.6172	0.2086	2.503	0.0000	0.0000
2026/01/27	RR88	06/08/2026		Bond Future	6.7733	105.3670	6.7664	105.3754	0.102	0.0000	0.0000
2026/01/27	RR88	06/08/2026	6.79 Call	Bond Future	312.0236	0.3120	315.5468	0.3155	1.129	0.0000	0.0000
2026/01/27	RR88	06/08/2026	6.79 Put	Bond Future	291.7836	0.2918	286.9268	0.2869	1.665	0.0000	0.0000
2026/01/27	RR88	05/11/2026		Bond Future	6.7090	106.5980	6.7002	106.6073	0.131	0.0000	0.0000
2026/01/27	RR88	05/11/2026	6.71 Call	Bond Future	311.3072	0.3113	315.4324	0.3154	1.325	0.0000	0.0000
2026/01/27	RR88	05/11/2026	6.71 Put	Bond Future	310.2972	0.3103	305.1524	0.3052	1.658	0.0000	0.0000
2026/01/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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