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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2026 TO 28/01/2026

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
2026/01/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	2029	05/02/2026		Bond Future	145.3519	145.3519	145.6687	0.218	0.0000	0.0000
2026/01/28	2029	05/02/2026	140.11 Call	Bond Future	5241.9400	5.2419	5558.6600	6.042	0.0000	0.0000
2026/01/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2029	07/05/2026		Bond Future	146.4847	146.4847	146.8071	0.220	0.0000	0.0000
2026/01/28	2029	07/05/2026	141.82 Call	Bond Future	4664.6700	4.6647	4987.1000	6.912	0.0000	0.0000
2026/01/28	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
2026/01/28	2029	06/08/2026		Bond Future	149.1384	149.1384	149.4671	149.4671	0.220	0.0000	0.0000
2026/01/28	2029	06/08/2026	144.10 Call	Bond Future	5038.3600	5.0384	5367.0600	5.3671	6.524	0.0000	0.0000
2026/01/28	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2029	05/11/2026		Bond Future	150.2602	150.2602	150.5957	150.5957	0.223	0.0000	0.0000
2026/01/28	2029	05/11/2026	147.56 Call	Bond Future	2700.1800	2.7002	3035.7100	3.0357	12.426	0.0000	0.0000
2026/01/28	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2029	04/02/2027		Bond Future	152.8503	152.8503	153.1930	153.1930	0.224	0.0000	0.0000
2026/01/28	2029	04/02/2027	149.72 Call	Bond Future	3130.2900	3.1303	3473.0000	3.4730	10.948	0.0000	0.0000
2026/01/28	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2030	05/02/2026		Bond Future	7.2170	102.8803	7.1612	103.0736	0.774	0.0000	0.0000
2026/01/28	2030	05/02/2026	9.49 Call	Bond Future	7501.4500	7.5015	7694.6900	7.6947	2.576	0.0000	0.0000
2026/01/28	2030	05/02/2026	9.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2030	07/05/2026		Bond Future	7.2306	104.6861	7.1704	104.8827	0.832	0.0000	0.0000
2026/01/28	2030	07/05/2026	9.39 Call	Bond Future	6760.9200	6.7609	6956.9400	6.9569	2.899	0.0000	0.0000
2026/01/28	2030	07/05/2026	9.39 Put	Bond Future	2.3200	0.0023	1.7100	0.0017	26.293	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.21 Put	Bond Future	609.2700	0.6093	510.3100	0.5103	16.242	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.21 Call	Bond Future	542.1800	0.5422	639.8500	0.6399	18.014	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.71 Put	Bond Future	175.6600	0.1757	140.3800	0.1404	20.084	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.71 Call	Bond Future	1725.5500	1.7256	1886.9000	1.8869	9.351	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.92 Call	Bond Future	2323.2500	2.3233	2497.9500	2.4980	7.520	0.0000	0.0000
2026/01/28	2030	07/05/2026	7.92 Put	Bond Future	103.5600	0.1036	81.6300	0.0816	21.176	0.0000	0.0000
2026/01/28	2030	06/08/2026	7.21 Put	Bond Future	854.1800	0.8542	752.8400	0.7528	11.864	0.0000	0.0000
2026/01/28	2030	06/08/2026	7.21 Call	Bond Future	759.4300	0.7594	858.5500	0.8586	13.052	0.0000	0.0000
2026/01/28	2030	06/08/2026	7.71 Put	Bond Future	397.7300	0.3977	344.4400	0.3444	13.399	0.0000	0.0000
2026/01/28	2030	06/08/2026	7.71 Call	Bond Future	1821.4600	1.8215	1968.6300	1.9686	8.080	0.0000	0.0000
2026/01/28	2030	06/08/2026	8.06 Call	Bond Future	2704.6900	2.7047	2872.0400	2.8720	6.187	0.0000	0.0000
2026/01/28	2030	06/08/2026	8.06 Put	Bond Future	234.5000	0.2345	201.3900	0.2014	14.119	0.0000	0.0000
2026/01/28	2030	06/08/2026		Bond Future	7.2409	102.5479	7.1755	102.7483	0.903	0.0000	0.0000
2026/01/28	2030	06/08/2026	9.22 Call	Bond Future	5886.6500	5.8867	6080.4500	6.0805	3.292	0.0000	0.0000
2026/01/28	2030	06/08/2026	9.22 Put	Bond Future	42.4900	0.0425	35.8300	0.0358	15.674	0.0000	0.0000
2026/01/28	2030	05/11/2026		Bond Future	7.2543	104.3091	7.1830	104.5137	0.983	0.0000	0.0000
2026/01/28	2030	05/11/2026	8.39 Call	Bond Future	3413.5000	3.4135	3589.8800	3.5899	5.167	0.0000	0.0000
2026/01/28	2030	05/11/2026	8.39 Put	Bond Future	219.8200	0.2198	191.5500	0.1916	12.861	0.0000	0.0000
2026/01/28	2030	04/02/2027		Bond Future	7.2858	102.0755	7.2074	102.2845	1.076	0.0000	0.0000
2026/01/28	2030	04/02/2027	7.82 Call	Bond Future	1981.1300	1.9811	2127.5900	2.1276	7.393	0.0000	0.0000
2026/01/28	2030	04/02/2027	7.82 Put	Bond Future	570.6300	0.5706	508.0300	0.5080	10.970	0.0000	0.0000
2026/01/28	2031	05/02/2026		Bond Future	112.5752	112.5752	113.4089	113.4089	0.741	0.0000	0.0000
2026/01/28	2031	05/02/2026	111.76 Call	Bond Future	816.6000	0.8166	1648.8600	1.6489	101.918	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	
2026/01/28	2031	05/02/2026	111.76 Put	Bond Future	1.4400	0.0014	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/28	2031	07/05/2026		Bond Future	114.5791	114.5791	115.4277	115.4277	0.741	0.0000	0.0000
2026/01/28	2031	07/05/2026	113.84 Call	Bond Future	909.6000	0.9096	1626.6900	1.6267	78.836	0.0000	0.0000
2026/01/28	2031	07/05/2026	113.84 Put	Bond Future	170.4900	0.1705	38.9800	0.0390	77.136	0.0000	0.0000
2026/01/28	2031	06/08/2026		Bond Future	114.2420	114.2420	115.1063	115.1063	0.757	0.0000	0.0000
2026/01/28	2031	06/08/2026	113.81 Call	Bond Future	852.1500	0.8522	1467.0500	1.4671	72.159	0.0000	0.0000
2026/01/28	2031	06/08/2026	113.81 Put	Bond Future	420.1700	0.4202	170.7500	0.1708	59.362	0.0000	0.0000
2026/01/28	2031	05/11/2026		Bond Future	116.2310	116.2310	117.1113	117.1113	0.757	0.0000	0.0000
2026/01/28	2031	05/11/2026	111.49 Call	Bond Future	4742.8100	4.7428	5621.5700	5.6216	18.528	0.0000	0.0000
2026/01/28	2031	05/11/2026	111.49 Put	Bond Future	1.8100	0.0018	0.3200	0.0003	82.320	0.0000	0.0000
2026/01/28	2031	04/02/2027		Bond Future	115.7876	115.7876	116.6841	116.6841	0.774	0.0000	0.0000
2026/01/28	2031	04/02/2027	116.18 Call	Bond Future	614.3200	0.6143	1074.4500	1.0745	74.901	0.0000	0.0000
2026/01/28	2031	04/02/2027	116.18 Put	Bond Future	1006.7300	1.0067	570.3500	0.5704	43.346	0.0000	0.0000
2026/01/28	2032	05/02/2026		Bond Future	7.6792	105.7506	7.6328	105.9782	0.604	0.0000	0.0000
2026/01/28	2032	05/02/2026	10.16 Call	Bond Future	11320.1900	11.3202	11547.7900	11.5478	2.011	0.0000	0.0000
2026/01/28	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2032	07/05/2026		Bond Future	7.7103	103.4484	7.6614	103.6800	0.634	0.0000	0.0000
2026/01/28	2032	07/05/2026	10.14 Call	Bond Future	10746.9800	10.7470	10978.1000	10.9781	2.151	0.0000	0.0000
2026/01/28	2032	07/05/2026	10.14 Put	Bond Future	2.0500	0.0021	1.5800	0.0016	22.927	0.0000	0.0000
2026/01/28	2032	06/08/2026		Bond Future	7.7403	105.2972	7.6887	105.5333	0.668	0.0000	0.0000
2026/01/28	2032	06/08/2026	10.12 Call	Bond Future	10207.9500	10.2080	10440.1100	10.4401	2.274	0.0000	0.0000
2026/01/28	2032	06/08/2026	10.12 Put	Bond Future	28.1600	0.0282	24.2500	0.0243	13.885	0.0000	0.0000
2026/01/28	2032	05/11/2026		Bond Future	7.7808	102.9486	7.7260	103.1895	0.704	0.0000	0.0000
2026/01/28	2032	05/11/2026	9.16 Call	Bond Future	6102.3000	6.1023	6316.5900	6.3166	3.512	0.0000	0.0000
2026/01/28	2032	05/11/2026	9.16 Put	Bond Future	264.2300	0.2642	237.6500	0.2377	10.059	0.0000	0.0000
2026/01/28	2032	04/02/2027		Bond Future	7.8365	104.6973	7.7782	104.9433	0.745	0.0000	0.0000
2026/01/28	2032	04/02/2027	8.48 Call	Bond Future	3494.3300	3.4943	3672.2200	3.6722	5.091	0.0000	0.0000
2026/01/28	2032	04/02/2027	8.48 Put	Bond Future	829.6100	0.8296	761.5300	0.7615	8.206	0.0000	0.0000
2026/01/28	2033	05/02/2026		Bond Future	142.6662	142.6662	142.6367	142.6367	0.021	0.0000	0.0000
2026/01/28	2033	05/02/2026	132.88 Call	Bond Future	9786.2100	9.7862	9756.7100	9.7567	0.301	0.0000	0.0000
2026/01/28	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2033	07/05/2026		Bond Future	143.6488	143.6488	143.6189	143.6189	0.021	0.0000	0.0000
2026/01/28	2033	07/05/2026	135.16 Call	Bond Future	8488.7500	8.4888	8458.8700	8.4589	0.352	0.0000	0.0000
2026/01/28	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2033	06/08/2026		Bond Future	146.2511	146.2511	146.2211	146.2211	0.021	0.0000	0.0000
2026/01/28	2033	06/08/2026	134.25 Call	Bond Future	12001.1100	12.0011	11971.0900	11.9711	0.250	0.0000	0.0000
2026/01/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2033	05/11/2026		Bond Future	147.2201	147.2201	147.1907	147.1907	0.020	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	
2026/01/28	2033	05/11/2026	137.26 Call	Bond Future	9960.0700	9.9601	9930.6800	9.9307	0.295	0.0000	0.0000
2026/01/28	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2033	04/02/2027		Bond Future	149.7580	149.7580	149.7294	149.7294	0.019	0.0000	0.0000
2026/01/28	2033	04/02/2027	142.71 Call	Bond Future	7048.0300	7.0480	7019.4000	7.0194	0.406	0.0000	0.0000
2026/01/28	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.40 Call	Bond Future	18000.7600	18.0008	18438.3800	18.4384	2.431	0.0000	0.0000
2026/01/28	2037	05/02/2026	12.73 Call	Bond Future	24749.3300	24.7493	25186.9500	25.1870	1.768	0.0000	0.0000
2026/01/28	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.86 Call	Bond Future	20427.1000	20.4271	20864.7200	20.8647	2.142	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.36 Call	Bond Future	17784.9400	17.7849	18222.5600	18.2226	2.461	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.65 Call	Bond Future	13820.0500	13.8201	14257.6700	14.2577	3.167	0.0000	0.0000
2026/01/28	2037	05/02/2026	12.27 Call	Bond Future	22506.2000	22.5062	22943.8200	22.9438	1.944	0.0000	0.0000
2026/01/28	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.90 Call	Bond Future	15245.6100	15.2456	15683.2300	15.6832	2.870	0.0000	0.0000
2026/01/28	2037	05/02/2026		Bond Future	8.4862	100.3274	8.4244	100.7651	0.729	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.20 Call	Bond Future	16913.7600	16.9138	17351.3800	17.3514	2.587	0.0000	0.0000
2026/01/28	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	9.65 Call	Bond Future	7777.7700	7.7778	8215.3900	8.2154	5.627	0.0000	0.0000
2026/01/28	2037	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.10 Call	Bond Future	10566.0100	10.5660	11003.6300	11.0036	4.142	0.0000	0.0000
2026/01/28	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2037	07/05/2026	9.00 Put	Bond Future	418.8300	0.4188	334.0000	0.3340	20.254	0.0000	0.0000
2026/01/28	2037	07/05/2026	9.00 Call	Bond Future	3552.4700	3.5525	3912.9100	3.9129	10.146	0.0000	0.0000
2026/01/28	2037	07/05/2026	9.49 Put	Bond Future	135.1200	0.1351	105.1200	0.1051	22.202	0.0000	0.0000
2026/01/28	2037	07/05/2026	9.49 Call	Bond Future	6447.6300	6.4476	6862.9000	6.8629	6.441	0.0000	0.0000
2026/01/28	2037	07/05/2026	10.06 Call	Bond Future	9873.8900	9.8739	10310.0600	10.3101	4.417	0.0000	0.0000
2026/01/28	2037	07/05/2026	10.06 Put	Bond Future	38.3800	0.0384	29.2800	0.0293	23.710	0.0000	0.0000
2026/01/28	2037	07/05/2026		Bond Future	8.5377	102.0884	8.4736	102.5337	0.751	0.0000	0.0000
2026/01/28	2037	07/05/2026	11.32 Call	Bond Future	17007.6400	17.0076	17452.5900	17.4526	2.616	0.0000	0.0000
2026/01/28	2037	07/05/2026	11.32 Put	Bond Future	1.0800	0.0011	0.7600	0.0008	29.630	0.0000	0.0000
2026/01/28	2037	07/05/2026	12.40 Call	Bond Future	22540.8100	22.5408	22986.0700	22.9861	1.975	0.0000	0.0000
2026/01/28	2037	07/05/2026	12.40 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/28	2037	07/05/2026	10.95 Put	Bond Future	4.5900	0.0046	3.3800	0.0034	26.362	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
2026/01/28	2037	07/05/2026	10.95 Call	Bond Future	14989.1100	14.9891	15433.1700	15.4332	2.963	0.0000	0.0000
2026/01/28	2037	06/08/2026	11.30 Call	Bond Future	16349.6100	16.3496	16798.2100	16.7982	2.744	0.0000	0.0000
2026/01/28	2037	06/08/2026	11.30 Put	Bond Future	28.8300	0.0288	23.9200	0.0239	17.031	0.0000	0.0000
2026/01/28	2037	06/08/2026	10.70 Call	Bond Future	13143.3700	13.1434	13581.3100	13.5813	3.332	0.0000	0.0000
2026/01/28	2037	06/08/2026	10.70 Put	Bond Future	105.2900	0.1053	89.7200	0.0897	14.788	0.0000	0.0000
2026/01/28	2037	06/08/2026	10.02 Put	Bond Future	247.8300	0.2478	212.3200	0.2123	14.328	0.0000	0.0000
2026/01/28	2037	06/08/2026	10.02 Call	Bond Future	9348.3200	9.3483	9766.3200	9.7663	4.471	0.0000	0.0000
2026/01/28	2037	06/08/2026		Bond Future	8.5908	99.6532	8.5242	100.1067	0.775	0.0000	0.0000
2026/01/28	2037	06/08/2026	11.71 Call	Bond Future	18476.6900	18.4767	18928.2500	18.9283	2.444	0.0000	0.0000
2026/01/28	2037	06/08/2026	11.71 Put	Bond Future	10.4000	0.0104	8.4500	0.0085	18.750	0.0000	0.0000
2026/01/28	2037	05/11/2026		Bond Future	8.6447	101.3645	8.5755	101.8266	0.800	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.62 Call	Bond Future	12346.0400	12.3460	12776.0400	12.7760	3.483	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.62 Put	Bond Future	279.1700	0.2792	247.0500	0.2471	11.506	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.83 Call	Bond Future	13448.2400	13.4482	13884.8300	13.8848	3.246	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.83 Put	Bond Future	217.0700	0.2171	191.5400	0.1915	11.761	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.23 Call	Bond Future	10256.5300	10.2565	10672.2100	10.6722	4.053	0.0000	0.0000
2026/01/28	2037	05/11/2026	10.23 Put	Bond Future	409.2500	0.4093	362.8100	0.3628	11.348	0.0000	0.0000
2026/01/28	2037	05/11/2026	9.46 Put	Bond Future	923.8200	0.9238	824.2600	0.8243	10.777	0.0000	0.0000
2026/01/28	2037	05/11/2026	9.46 Call	Bond Future	6159.9000	6.1599	6522.4600	6.5225	5.886	0.0000	0.0000
2026/01/28	2037	04/02/2027		Bond Future	8.7094	98.8302	8.6373	99.3011	0.827	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.51 Call	Bond Future	6317.1000	6.3171	6670.9300	6.6709	5.601	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.51 Put	Bond Future	1277.0600	1.2771	1160.0000	1.1600	9.166	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.81 Call	Bond Future	7814.1600	7.8142	8193.8700	8.1939	4.859	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.81 Put	Bond Future	973.8300	0.9738	882.6500	0.8827	9.363	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.31 Call	Bond Future	5350.4000	5.3504	5682.9400	5.6829	6.215	0.0000	0.0000
2026/01/28	2037	04/02/2027	9.31 Put	Bond Future	1536.7600	1.5368	1398.4100	1.3984	9.003	0.0000	0.0000
2026/01/28	2037	04/02/2027	8.44 Put	Bond Future	3600.1700	3.6002	3323.6400	3.3236	7.681	0.0000	0.0000
2026/01/28	2037	04/02/2027	8.44 Call	Bond Future	1823.9300	1.8239	2018.2900	2.0183	10.656	0.0000	0.0000
2026/01/28	2038	05/02/2026		Bond Future	156.0679	156.0679	157.4713	157.4713	0.899	0.0000	0.0000
2026/01/28	2038	05/02/2026	143.20 Call	Bond Future	12867.8600	12.8679	14271.3200	14.2713	10.907	0.0000	0.0000
2026/01/28	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2038	07/05/2026		Bond Future	158.8461	158.8461	160.2744	160.2744	0.899	0.0000	0.0000
2026/01/28	2038	07/05/2026	144.53 Call	Bond Future	14316.0600	14.3161	15744.4300	15.7444	9.977	0.0000	0.0000
2026/01/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2038	06/08/2026		Bond Future	159.5330	159.5330	160.9879	160.9879	0.912	0.0000	0.0000
2026/01/28	2038	06/08/2026	144.72 Call	Bond Future	14813.0300	14.8130	16267.9100	16.2679	9.822	0.0000	0.0000
2026/01/28	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2038	05/11/2026		Bond Future	162.3112	162.3112	163.7925	163.7925	0.913	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
2026/01/28	2038	05/11/2026	146.31 Call	Bond Future	16001.2400	16.0012	17482.5300	17.4825	9.257	0.0000	0.0000
2026/01/28	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2038	04/02/2027		Bond Future	162.8880	162.8880	164.3963	164.3963	0.926	0.0000	0.0000
2026/01/28	2038	04/02/2027	153.83 Call	Bond Future	9058.0400	9.0580	10566.3300	10.5663	16.651	0.0000	0.0000
2026/01/28	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.35 Call	Bond Future	10953.9400	10.9539	11693.3900	11.6934	6.751	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.75 Call	Bond Future	13605.2700	13.6053	14344.7200	14.3447	5.435	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.15 Call	Bond Future	16143.9600	16.1440	16883.4100	16.8834	4.580	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	13.23 Call	Bond Future	27731.0900	27.7311	28470.5400	28.4705	2.667	0.0000	0.0000
2026/01/28	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.82 Call	Bond Future	20158.8800	20.1589	20898.3300	20.8983	3.668	0.0000	0.0000
2026/01/28	2040	05/02/2026		Bond Future	8.8619	101.3378	8.7698	102.0772	1.039	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.49 Call	Bond Future	18217.4000	18.2174	18956.8500	18.9569	4.059	0.0000	0.0000
2026/01/28	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.05 Put	Bond Future	61.0800	0.0611	10.4000	0.0104	82.973	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.05 Call	Bond Future	1547.4900	1.5475	2236.2600	2.2363	44.509	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.20 Put	Bond Future	8.1900	0.0082	0.8000	0.0008	90.232	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.20 Call	Bond Future	2657.8800	2.6579	3389.9400	3.3899	27.543	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.40 Call	Bond Future	4171.2000	4.1712	4910.2800	4.9103	17.719	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.40 Put	Bond Future	0.3900	0.0004	0.0200	0.0000	94.872	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.24 Call	Bond Future	10204.3000	10.2043	10943.7500	10.9438	7.246	0.0000	0.0000
2026/01/28	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2040	05/02/2026	9.80 Call	Bond Future	7113.6500	7.1137	7853.1000	7.8531	10.395	0.0000	0.0000
2026/01/28	2040	07/05/2026	8.65 Put	Bond Future	2756.6200	2.7566	2236.0400	2.2360	18.885	0.0000	0.0000
2026/01/28	2040	07/05/2026	8.65 Call	Bond Future	605.3200	0.6053	837.2500	0.8373	38.315	0.0000	0.0000
2026/01/28	2040	07/05/2026		Bond Future	8.9195	103.1165	8.8243	103.8690	1.067	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.67 Call	Bond Future	18692.2100	18.6922	19444.0300	19.4440	4.022	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.67 Put	Bond Future	1.8500	0.0019	1.1600	0.0012	37.297	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.22 Call	Bond Future	21812.9700	21.8130	22565.3900	22.5654	3.449	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.22 Put	Bond Future	0.2000	0.0002	0.1100	0.0001	45.000	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.72 Call	Bond Future	18983.2700	18.9833	19735.2000	19.7352	3.961	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.72 Put	Bond Future	1.5300	0.0015	0.9500	0.0010	37.908	0.0000	0.0000
2026/01/28	2040	07/05/2026	10.70 Put	Bond Future	34.7100	0.0347	23.9800	0.0240	30.913	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
2026/01/28	2040	07/05/2026	10.70 Call	Bond Future	12755.6500	12.7557	13497.4300	13.4974	5.815	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.53 Call	Bond Future	23495.1400	23.4951	24247.6300	24.2476	3.203	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.53 Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.03 Call	Bond Future	20754.8700	20.7549	21507.2000	21.5072	3.625	0.0000	0.0000
2026/01/28	2040	07/05/2026	12.03 Put	Bond Future	0.4400	0.0004	0.2600	0.0003	40.909	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.12 Put	Bond Future	13.4400	0.0134	9.0900	0.0091	32.366	0.0000	0.0000
2026/01/28	2040	07/05/2026	11.12 Call	Bond Future	15394.8700	15.3949	16143.0300	16.1430	4.860	0.0000	0.0000
2026/01/28	2040	06/08/2026		Bond Future	8.9791	100.4490	8.8806	101.2152	1.097	0.0000	0.0000
2026/01/28	2040	06/08/2026	12.19 Call	Bond Future	21026.8700	21.0269	21790.1200	21.7901	3.630	0.0000	0.0000
2026/01/28	2040	06/08/2026	12.19 Put	Bond Future	11.7000	0.0117	8.7300	0.0087	25.385	0.0000	0.0000
2026/01/28	2040	05/11/2026		Bond Future	9.0388	102.1739	8.9369	102.9541	1.128	0.0000	0.0000
2026/01/28	2040	05/11/2026	11.06 Call	Bond Future	14155.3300	14.1553	14885.6200	14.8856	5.159	0.0000	0.0000
2026/01/28	2040	05/11/2026	11.06 Put	Bond Future	306.9700	0.3070	257.0900	0.2571	16.249	0.0000	0.0000
2026/01/28	2040	05/11/2026	11.27 Call	Bond Future	15377.3700	15.3774	16116.4700	16.1165	4.806	0.0000	0.0000
2026/01/28	2040	05/11/2026	11.27 Put	Bond Future	251.4800	0.2515	210.4100	0.2104	16.331	0.0000	0.0000
2026/01/28	2040	05/11/2026	10.67 Call	Bond Future	11843.3300	11.8433	12551.9700	12.5520	5.983	0.0000	0.0000
2026/01/28	2040	05/11/2026	10.67 Put	Bond Future	442.8400	0.4428	371.3100	0.3713	16.153	0.0000	0.0000
2026/01/28	2040	05/11/2026	9.91 Put	Bond Future	964.9300	0.9649	813.8400	0.8138	15.658	0.0000	0.0000
2026/01/28	2040	05/11/2026	9.91 Call	Bond Future	7298.0500	7.2981	7927.1300	7.9271	8.620	0.0000	0.0000
2026/01/28	2040	04/02/2027		Bond Future	9.1085	99.4028	9.0029	100.1972	1.159	0.0000	0.0000
2026/01/28	2040	04/02/2027	9.93 Call	Bond Future	7298.0400	7.2980	7905.7500	7.9058	8.327	0.0000	0.0000
2026/01/28	2040	04/02/2027	9.93 Put	Bond Future	1411.6300	1.4116	1224.9800	1.2250	13.222	0.0000	0.0000
2026/01/28	2040	04/02/2027	10.17 Call	Bond Future	8652.3900	8.6524	9294.1200	9.2941	7.417	0.0000	0.0000
2026/01/28	2040	04/02/2027	10.17 Put	Bond Future	1139.6600	1.1397	987.0300	0.9870	13.393	0.0000	0.0000
2026/01/28	2040	04/02/2027	9.67 Call	Bond Future	5874.5900	5.8746	6436.1600	6.4362	9.559	0.0000	0.0000
2026/01/28	2040	04/02/2027	9.67 Put	Bond Future	1796.6300	1.7966	1563.8400	1.5638	12.957	0.0000	0.0000
2026/01/28	2040	04/02/2027	8.78 Put	Bond Future	4371.7000	4.3717	3893.3200	3.8933	10.943	0.0000	0.0000
2026/01/28	2040	04/02/2027	8.78 Call	Bond Future	1871.3200	1.8713	2187.3000	2.1873	16.885	0.0000	0.0000
2026/01/28	2043	05/02/2026		Bond Future	121.8267	121.8267	121.8019	121.8019	0.020	0.0000	0.0000
2026/01/28	2043	05/02/2026	109.66 Call	Bond Future	12166.7200	12.1667	12141.8800	12.1419	0.204	0.0000	0.0000
2026/01/28	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2043	07/05/2026		Bond Future	123.9953	123.9953	123.9700	123.9700	0.020	0.0000	0.0000
2026/01/28	2043	07/05/2026	111.70 Call	Bond Future	12295.3454	12.2953	12270.0151	12.2700	0.206	0.0000	0.0000
2026/01/28	2043	07/05/2026	111.70 Put	Bond Future	0.0054	0.0000	0.0051	0.0000	6.470	0.0000	0.0000
2026/01/28	2043	06/08/2026		Bond Future	123.3994	123.3994	123.3740	123.3740	0.021	0.0000	0.0000
2026/01/28	2043	06/08/2026	110.88 Call	Bond Future	12520.8056	12.5208	12495.4211	12.4954	0.203	0.0000	0.0000
2026/01/28	2043	06/08/2026	110.88 Put	Bond Future	1.4156	0.0014	1.4011	0.0014	1.024	0.0000	0.0000
2026/01/28	2043	05/11/2026		Bond Future	125.5477	125.5477	125.5229	125.5229	0.020	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	
2026/01/28	2043	05/11/2026	112.84 Call	Bond Future	12716.7543	12.7168	12691.8931	12.6919	0.195	0.0000	0.0000
2026/01/28	2043	05/11/2026	112.84 Put	Bond Future	9.0143	0.0090	9.0031	0.0090	0.124	0.0000	0.0000
2026/01/28	2043	04/02/2027		Bond Future	124.8294	124.8294	124.8053	124.8053	0.019	0.0000	0.0000
2026/01/28	2043	04/02/2027	117.63 Call	Bond Future	7522.4736	7.5225	7499.3844	7.4994	0.307	0.0000	0.0000
2026/01/28	2043	04/02/2027	117.63 Put	Bond Future	323.0336	0.3230	324.1244	0.3241	0.338	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.45 Call	Bond Future	17351.1100	17.3511	18188.7700	18.1888	4.828	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.25 Call	Bond Future	16072.1600	16.0722	16909.8200	16.9098	5.212	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.50 Call	Bond Future	17665.8300	17.6658	18503.4900	18.5035	4.742	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.90 Call	Bond Future	13754.3900	13.7544	14592.0500	14.5921	6.090	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.07 Call	Bond Future	7823.3500	7.8234	8661.0100	8.6610	10.707	0.0000	0.0000
2026/01/28	2044	05/02/2026		Bond Future	9.0970	97.1936	8.9998	98.0312	1.068	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.56 Call	Bond Future	18040.9000	18.0409	18878.5600	18.8786	4.643	0.0000	0.0000
2026/01/28	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	2044	05/02/2026	10.00 Call	Bond Future	7293.3500	7.2934	8131.0100	8.1310	11.485	0.0000	0.0000
2026/01/28	2044	07/05/2026	Put	Bond Future	2729.7600	2.7298	2259.3100	2.2593	17.234	0.0000	0.0000
2026/01/28	2044	07/05/2026	Call	Bond Future	1629.2900	1.6293	2011.2200	2.0112	23.441	0.0000	0.0000
2026/01/28	2044	07/05/2026	10.00 Call	Bond Future	7027.5700	7.0276	7803.3400	7.8033	11.039	0.0000	0.0000
2026/01/28	2044	07/05/2026	10.00 Put	Bond Future	260.7700	0.2608	184.1600	0.1842	29.378	0.0000	0.0000
2026/01/28	2044	07/05/2026		Bond Future	9.1549	98.8995	9.0548	99.7519	1.093	0.0000	0.0000
2026/01/28	2044	07/05/2026	11.80 Call	Bond Future	18951.5900	18.9516	19802.5700	19.8026	4.490	0.0000	0.0000
2026/01/28	2044	07/05/2026	11.80 Put	Bond Future	3.8100	0.0038	2.4100	0.0024	36.745	0.0000	0.0000
2026/01/28	2044	06/08/2026		Bond Future	9.2147	96.2820	9.1114	97.1499	1.121	0.0000	0.0000
2026/01/28	2044	06/08/2026	12.42 Call	Bond Future	21968.3100	21.9683	22832.1700	22.8322	3.932	0.0000	0.0000
2026/01/28	2044	06/08/2026	12.42 Put	Bond Future	15.8800	0.0159	11.8000	0.0118	25.693	0.0000	0.0000
2026/01/28	2044	05/11/2026		Bond Future	9.2741	97.9353	9.1676	98.8189	1.149	0.0000	0.0000
2026/01/28	2044	05/11/2026	11.34 Call	Bond Future	15337.6900	15.3377	16160.9500	16.1610	5.368	0.0000	0.0000
2026/01/28	2044	05/11/2026	11.34 Put	Bond Future	375.3800	0.3754	315.0900	0.3151	16.061	0.0000	0.0000
2026/01/28	2044	04/02/2027		Bond Future	9.3425	95.2174	9.2324	96.1168	1.178	0.0000	0.0000
2026/01/28	2044	04/02/2027	10.18 Call	Bond Future	7972.3800	7.9724	8664.0700	8.6641	8.676	0.0000	0.0000
2026/01/28	2044	04/02/2027	10.18 Put	Bond Future	1523.8900	1.5239	1316.1900	1.3162	13.630	0.0000	0.0000
2026/01/28	2046	05/02/2026		Bond Future	139.7245	139.7245	141.2496	141.2496	1.091	0.0000	0.0000
2026/01/28	2046	05/02/2026	121.65 Call	Bond Future	18074.4600	18.0745	19599.5500	19.5996	8.438	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
2026/01/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2046	07/05/2026		Bond Future	139.9259	139.9259	141.4782	1.109	0.0000	0.0000
2026/01/28	2046	07/05/2026	124.95 Call	Bond Future	14975.9400	14.9759	16528.1700	16.5282	10.365	0.0000
2026/01/28	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2046	06/08/2026		Bond Future	142.4607	142.4607	144.0416	1.110	0.0000	0.0000
2026/01/28	2046	06/08/2026	122.38 Call	Bond Future	20080.7000	20.0807	21661.6100	21.6616	7.873	0.0000
2026/01/28	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2046	05/11/2026		Bond Future	142.6228	142.6228	144.2323	1.128	0.0000	0.0000
2026/01/28	2046	05/11/2026	125.48 Call	Bond Future	17142.8000	17.1428	18752.2700	18.7523	9.389	0.0000
2026/01/28	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2046	04/02/2027		Bond Future	145.0804	145.0804	146.7189	1.129	0.0000	0.0000
2026/01/28	2046	04/02/2027	131.09 Call	Bond Future	13990.4300	13.9904	15628.9400	15.6289	11.712	0.0000
2026/01/28	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2050	05/02/2026		Bond Future	140.9258	140.9258	143.0753	1.525	0.0000	0.0000
2026/01/28	2050	05/02/2026	122.82 Call	Bond Future	18105.7800	18.1058	20255.3400	20.2553	11.872	0.0000
2026/01/28	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2050	07/05/2026		Bond Future	143.4342	143.4342	145.6222	1.525	0.0000	0.0000
2026/01/28	2050	07/05/2026	124.07 Call	Bond Future	19364.1700	19.3642	21552.2200	21.5522	11.299	0.0000
2026/01/28	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2050	06/08/2026		Bond Future	143.5923	143.5923	145.8204	1.552	0.0000	0.0000
2026/01/28	2050	06/08/2026	123.27 Call	Bond Future	20322.2700	20.3223	22550.3700	22.5504	10.964	0.0000
2026/01/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2050	05/11/2026		Bond Future	146.0927	146.0927	148.3608	1.553	0.0000	0.0000
2026/01/28	2050	05/11/2026	123.84 Call	Bond Future	22252.6600	22.2527	24520.8200	24.5208	10.193	0.0000
2026/01/28	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	2050	04/02/2027		Bond Future	146.1357	146.1357	148.4442	1.580	0.0000	0.0000
2026/01/28	2050	04/02/2027	132.39 Call	Bond Future	13745.6900	13.7457	16054.2100	16.0542	16.795	0.0000
2026/01/28	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	AL37	05/02/2026		Index Future	1273.1660	1273.1660	1275.0710	0.150	0.0000	0.0000
2026/01/28	AL37	07/05/2026		Index Future	1295.5140	1295.5140	1297.4520	0.150	0.0000	0.0000
2026/01/28	AL37	06/08/2026		Index Future	1318.4240	1318.4240	1320.3970	0.150	0.0000	0.0000
2026/01/28	AL37	05/11/2026		Index Future	1341.3480	1341.3480	1343.3590	0.150	0.0000	0.0000
2026/01/28	AL37	04/02/2027		Index Future	1364.1910	1364.1910	1366.2390	0.150	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
2026/01/28	AL7T	05/02/2026		Index Future	1647.4090	1647.4090	1652.8830	1652.8830	0.332	0.0000
2026/01/28	AL7T	07/05/2026		Index Future	1676.3250	1676.3250	1681.8950	1681.8950	0.332	0.0000
2026/01/28	AL7T	06/08/2026		Index Future	1705.9690	1705.9690	1711.6390	1711.6390	0.332	0.0000
2026/01/28	AL7T	05/11/2026		Index Future	1735.6330	1735.6330	1741.4050	1741.4050	0.333	0.0000
2026/01/28	AL7T	04/02/2027		Index Future	1765.1890	1765.1890	1771.0650	1771.0650	0.333	0.0000
2026/01/28	ALBI	05/02/2026		Index Future	1387.5820	1387.5820	1393.3560	1393.3560	0.416	0.0000
2026/01/28	ALBI	07/05/2026		Index Future	1411.9380	1411.9380	1417.8130	1417.8130	0.416	0.0000
2026/01/28	ALBI	06/08/2026		Index Future	1436.9070	1436.9070	1442.8870	1442.8870	0.416	0.0000
2026/01/28	ALBI	05/11/2026		Index Future	1461.8910	1461.8910	1467.9800	1467.9800	0.417	0.0000
2026/01/28	ALBI	04/02/2027		Index Future	1486.7860	1486.7860	1492.9820	1492.9820	0.417	0.0000
2026/01/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/28	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
2026/01/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/28	ES33	05/02/2026		Bond Future	8.6233	96.8909	8.5557	97.2478	0.783	0.0000
2026/01/28	ES33	05/02/2026	11.49 Call	Bond Future	13695.4400	13.6954	14052.3300	14.0523	2.606	0.0000
2026/01/28	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES33	07/05/2026		Bond Future	8.6863	94.8231	8.6157	95.1864	0.813	0.0000
2026/01/28	ES33	07/05/2026	11.69 Call	Bond Future	13942.5400	13.9425	14305.8300	14.3058	2.606	0.0000
2026/01/28	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES33	06/08/2026		Bond Future	8.7502	96.5407	8.6762	96.9109	0.846	0.0000
2026/01/28	ES33	06/08/2026	12.02 Call	Bond Future	14672.0900	14.6721	15042.2700	15.0423	2.523	0.0000
2026/01/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES33	05/11/2026		Bond Future	8.8274	94.4303	8.7497	94.8077	0.880	0.0000
2026/01/28	ES33	05/11/2026	10.83 Call	Bond Future	9101.8900	9.1019	9479.2700	9.4793	4.146	0.0000
2026/01/28	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES33	04/02/2027		Bond Future	8.9226	96.0557	8.8407	96.4405	0.917	0.0000
2026/01/28	ES33	04/02/2027	9.70 Call	Bond Future	3559.1700	3.5592	3943.9500	3.9440	10.811	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
2026/01/28	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/28	ES42	05/02/2026		Bond Future	9.2776	96.0455	9.1853	96.7794	0.995	0.0000
2026/01/28	ES42	05/02/2026	11.85 Call	Bond Future	17445.7500	17.4458	18179.7000	18.1797	4.207	0.0000
2026/01/28	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES42	07/05/2026		Bond Future	9.3398	93.4910	9.2445	94.2381	1.020	0.0000
2026/01/28	ES42	07/05/2026	12.20 Call	Bond Future	18849.6000	18.8496	19596.6500	19.5967	3.963	0.0000
2026/01/28	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES42	06/08/2026		Bond Future	9.4016	95.1843	9.3032	95.9452	1.047	0.0000
2026/01/28	ES42	06/08/2026	12.65 Call	Bond Future	20709.9500	20.7100	21470.9000	21.4709	3.674	0.0000
2026/01/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES42	05/11/2026		Bond Future	9.4695	92.5780	9.3678	93.3529	1.074	0.0000
2026/01/28	ES42	05/11/2026	11.66 Call	Bond Future	14613.1900	14.6132	15388.0900	15.3881	5.303	0.0000
2026/01/28	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	ES42	04/02/2027		Bond Future	9.5461	94.1700	9.4410	94.9592	1.102	0.0000
2026/01/28	ES42	04/02/2027	10.29 Call	Bond Future	5310.0700	5.3101	6099.2800	6.0993	14.863	0.0000
2026/01/28	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	GOVI	05/02/2026		GOVI	1361.6550	1361.6550	1367.2270	1367.2270	0.409	0.0000
2026/01/28	GOVI	05/02/2026	1,150. Call 00	GOVI	2116550.0000	211.6550	2172270.0000	217.2270	2.633	0.0000
2026/01/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	GOVI	07/05/2026		GOVI	1385.5560	1385.5560	1391.2250	1391.2250	0.409	0.0000
2026/01/28	GOVI	07/05/2026	1,177. Call 00	GOVI	2085560.0000	208.5560	2142250.0000	214.2250	2.718	0.0000
2026/01/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	GOVI	06/08/2026		GOVI	1410.0580	1410.0580	1415.8290	1415.8290	0.409	0.0000
2026/01/28	GOVI	06/08/2026	1,189. Call 00	GOVI	2210580.0000	221.0580	2268290.0000	226.8290	2.611	0.0000
2026/01/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	GOVI	05/11/2026		GOVI	1434.5760	1434.5760	1440.4510	1440.4510	0.410	0.0000
2026/01/28	GOVI	05/11/2026	1,277. Call 00	GOVI	1575760.0000	157.5760	1634510.0000	163.4510	3.728	0.0000
2026/01/28	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	GOVI	04/02/2027		GOVI	1459.0060	1459.0060	1464.9850	1464.9850	0.410	0.0000
2026/01/28	GOVI	04/02/2027	1,369. Call 00	GOVI	900060.0000	90.0060	959850.0000	95.9850	6.643	0.0000
2026/01/28	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/01/28	I258	05/02/2026		Bond Future	125.4847	125.4847	125.4598	125.4598	0.020	0.0000
2026/01/28	I258	05/02/2026	111.65 Call	Bond Future	13834.7100	13.8347	13809.8100	13.8098	0.180	0.0000
2026/01/28	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	I258	07/05/2026		Bond Future	127.7185	127.7185	127.6933	127.6933	0.020	0.0000
2026/01/28	I258	07/05/2026	113.73 Call	Bond Future	13989.2822	13.9893	13964.0394	13.9640	0.180	0.0000
2026/01/28	I258	07/05/2026	113.73 Put	Bond Future	0.7422	0.0007	0.7094	0.0007	4.415	0.0000
2026/01/28	I258	06/08/2026		Bond Future	127.1900	127.1900	127.1647	127.1647	0.020	0.0000
2026/01/28	I258	06/08/2026	112.95 Call	Bond Future	14265.7921	14.2658	14240.2723	14.2403	0.179	0.0000
2026/01/28	I258	06/08/2026	112.95 Put	Bond Future	25.8221	0.0258	25.5923	0.0256	0.890	0.0000
2026/01/28	I258	05/11/2026		Bond Future	129.4043	129.4043	129.3796	129.3796	0.019	0.0000
2026/01/28	I258	05/11/2026	114.95 Call	Bond Future	14545.3823	14.5454	14520.4405	14.5204	0.171	0.0000
2026/01/28	I258	05/11/2026	114.95 Put	Bond Future	91.0623	0.0911	90.8205	0.0908	0.266	0.0000
2026/01/28	I258	04/02/2027		Bond Future	128.7526	128.7526	128.7284	128.7284	0.019	0.0000
2026/01/28	I258	04/02/2027	118.90 Call	Bond Future	10513.9075	10.5139	10490.2486	10.4902	0.225	0.0000
2026/01/28	I258	04/02/2027	118.90 Put	Bond Future	661.3575	0.6614	661.8186	0.6618	0.070	0.0000
2026/01/28	IGOV	05/02/2026		Index Future	431.7600	431.7600	435.4340	435.4340	0.851	0.0000
2026/01/28	IGOV	07/05/2026		Index Future	439.4460	439.4460	443.1850	443.1850	0.851	0.0000
2026/01/28	IGOV	06/08/2026		Index Future	447.3230	447.3230	451.1290	451.1290	0.851	0.0000
2026/01/28	IGOV	05/11/2026		Index Future	455.2040	455.2040	459.0790	459.0790	0.851	0.0000
2026/01/28	IGOV	04/02/2027		Index Future	463.0580	463.0580	467.0010	467.0010	0.852	0.0000
2026/01/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/01/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/01/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/01/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/01/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/01/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/01/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/01/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/01/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/01/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/01/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/01/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/01/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/01/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/01/28	R033	05/02/2026		Bond Future	7.8096	115.4451	7.7581	115.7437	0.659	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	
2026/01/28	R033	05/02/2026	10.49 Call	Bond Future	14235.3400	14.2353	14533.9400	14.5339	2.098	0.0000	0.0000
2026/01/28	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R033	07/05/2026		Bond Future	7.8448	112.4300	7.7907	112.7338	0.689	0.0000	0.0000
2026/01/28	R033	07/05/2026	10.38 Call	Bond Future	13170.2400	13.1702	13469.5200	13.4695	2.272	0.0000	0.0000
2026/01/28	R033	07/05/2026	10.38 Put	Bond Future	28.4900	0.0285	23.9400	0.0239	15.971	0.0000	0.0000
2026/01/28	R033	06/08/2026		Bond Future	7.8791	114.4392	7.8222	114.7489	0.722	0.0000	0.0000
2026/01/28	R033	06/08/2026	10.25 Call	Bond Future	12243.3000	12.2433	12530.3800	12.5304	2.345	0.0000	0.0000
2026/01/28	R033	06/08/2026	10.25 Put	Bond Future	258.3300	0.2583	235.7500	0.2358	8.741	0.0000	0.0000
2026/01/28	R033	05/11/2026		Bond Future	7.9229	111.3657	7.8629	111.6815	0.757	0.0000	0.0000
2026/01/28	R033	05/11/2026	9.33 Call	Bond Future	7989.3900	7.9894	8244.1900	8.2442	3.189	0.0000	0.0000
2026/01/28	R033	05/11/2026	9.33 Put	Bond Future	900.5600	0.9006	839.5600	0.8396	6.774	0.0000	0.0000
2026/01/28	R033	04/02/2027		Bond Future	7.9807	113.2569	7.9172	113.5792	0.795	0.0000	0.0000
2026/01/28	R033	04/02/2027	8.65 Call	Bond Future	5351.1500	5.3512	5563.2100	5.5632	3.963	0.0000	0.0000
2026/01/28	R033	04/02/2027	8.65 Put	Bond Future	2025.1500	2.0252	1914.9700	1.9150	5.441	0.0000	0.0000
2026/01/28	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	11.00 Call	Bond Future	16727.9700	16.7280	17164.1600	17.1642	2.608	0.0000	0.0000
2026/01/28	R035	05/02/2026	11.17 Call	Bond Future	17602.9400	17.6029	18039.1300	18.0391	2.478	0.0000	0.0000
2026/01/28	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.67 Call	Bond Future	14995.7400	14.9957	15431.9300	15.4319	2.909	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.17 Call	Bond Future	12283.7400	12.2837	12719.9300	12.7199	3.551	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.44 Call	Bond Future	13761.5200	13.7615	14197.7100	14.1977	3.170	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.94 Call	Bond Future	16416.3500	16.4164	16852.5400	16.8525	2.657	0.0000	0.0000
2026/01/28	R035	05/02/2026	12.44 Call	Bond Future	23784.4600	23.7845	24220.6500	24.2207	1.834	0.0000	0.0000
2026/01/28	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026		Bond Future	8.1256	108.7254	8.0588	109.1616	0.822	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.79 Call	Bond Future	15630.8500	15.6309	16067.0400	16.0670	2.791	0.0000	0.0000
2026/01/28	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.45 Call	Bond Future	2093.3900	2.0934	2523.5000	2.5235	20.546	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.45 Put	Bond Future	7.3300	0.0073	1.2500	0.0013	82.947	0.0000	0.0000
2026/01/28	R035	05/02/2026	9.25 Call	Bond Future	7003.7200	7.0037	7439.9100	7.4399	6.228	0.0000	0.0000
2026/01/28	R035	05/02/2026	9.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.85 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.85 Call	Bond Future	4584.3600	4.5844	5020.5400	5.0205	9.515	0.0000	0.0000
2026/01/28	R035	05/02/2026	9.64 Call	Bond Future	9289.2800	9.2893	9725.4700	9.7255	4.696	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
2026/01/28	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	9.14 Call	Bond Future	6346.1000	6.3461	6782.2900	6.7823	6.873	0.0000	0.0000
2026/01/28	R035	05/02/2026	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.64 Put	Bond Future	0.3800	0.0004	0.0400	0.0000	89.474	0.0000	0.0000
2026/01/28	R035	05/02/2026	8.64 Call	Bond Future	3283.1500	3.2832	3719.0000	3.7190	13.275	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.29 Put	Bond Future	901.7300	0.9017	732.2700	0.7323	18.793	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.29 Call	Bond Future	1692.1500	1.6922	1966.5100	1.9665	16.214	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.79 Put	Bond Future	278.6700	0.2787	217.3400	0.2173	22.008	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.79 Call	Bond Future	4161.2900	4.1613	4543.7800	4.5438	9.192	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.20 Call	Bond Future	6437.7200	6.4377	6855.8800	6.8559	6.495	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.20 Put	Bond Future	108.5500	0.1086	82.8900	0.0829	23.639	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.55 Call	Bond Future	2902.6700	2.9027	3245.2400	3.2452	11.802	0.0000	0.0000
2026/01/28	R035	07/05/2026	8.55 Put	Bond Future	489.1300	0.4891	387.8800	0.3879	20.700	0.0000	0.0000
2026/01/28	R035	07/05/2026		Bond Future	8.1653	106.1338	8.0958	106.5776	0.851	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.86 Call	Bond Future	15474.5400	15.4745	15918.0400	15.9180	2.866	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.86 Put	Bond Future	1.0000	0.0010	0.6800	0.0007	32.000	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.66 Call	Bond Future	14435.3400	14.4353	14878.4800	14.8785	3.070	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.66 Put	Bond Future	2.2900	0.0023	1.6100	0.0016	29.694	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.16 Call	Bond Future	11773.5800	11.7736	12213.9800	12.2140	3.741	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.16 Put	Bond Future	13.1000	0.0131	9.6800	0.0097	26.107	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.66 Put	Bond Future	37.9100	0.0379	28.3900	0.0284	25.112	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.66 Call	Bond Future	9020.2500	9.0203	9454.5500	9.4546	4.815	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.71 Call	Bond Future	14696.5500	14.6966	15139.8000	15.1398	3.016	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.71 Put	Bond Future	1.8700	0.0019	1.3000	0.0013	30.481	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.21 Call	Bond Future	12044.2600	12.0443	12484.9700	12.4850	3.659	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.21 Put	Bond Future	11.8500	0.0119	8.7400	0.0087	26.245	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.71 Put	Bond Future	33.9300	0.0339	25.3700	0.0254	25.228	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.71 Call	Bond Future	9298.9700	9.2990	9734.2300	9.7342	4.681	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.64 Call	Bond Future	14330.6000	14.3306	14773.6900	14.7737	3.092	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.64 Put	Bond Future	2.4800	0.0025	1.7500	0.0018	29.435	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.14 Call	Bond Future	11665.0600	11.6651	12105.3200	12.1053	3.774	0.0000	0.0000
2026/01/28	R035	07/05/2026	10.14 Put	Bond Future	13.6500	0.0137	10.0900	0.0101	26.081	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.64 Put	Bond Future	39.6200	0.0396	29.7000	0.0297	25.038	0.0000	0.0000
2026/01/28	R035	07/05/2026	9.64 Call	Bond Future	8908.5700	8.9086	9342.4700	9.3425	4.871	0.0000	0.0000
2026/01/28	R035	06/08/2026	10.22 Call	Bond Future	11710.6000	11.7106	12146.4400	12.1464	3.722	0.0000	0.0000
2026/01/28	R035	06/08/2026	10.22 Put	Bond Future	99.9900	0.1000	83.7700	0.0838	16.222	0.0000	0.0000
2026/01/28	R035	06/08/2026	9.72 Call	Bond Future	9087.6500	9.0877	9509.1100	9.5091	4.638	0.0000	0.0000
2026/01/28	R035	06/08/2026	9.72 Put	Bond Future	193.9300	0.1939	163.3300	0.1633	15.779	0.0000	0.0000
2026/01/28	R035	06/08/2026	9.22 Put	Bond Future	395.2400	0.3952	335.7900	0.3358	15.041	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
2026/01/28	R035	06/08/2026	9.22 Call	Bond Future	6466.7600	6.4668	6859.3700	6.8594	6.071	0.0000
2026/01/28	R035	06/08/2026	10.13 Call	Bond Future	11241.2600	11.2413	11675.2000	11.6752	3.860	0.0000
2026/01/28	R035	06/08/2026	10.13 Put	Bond Future	112.1200	0.1121	94.0000	0.0940	16.161	0.0000
2026/01/28	R035	06/08/2026	9.63 Call	Bond Future	8613.3100	8.6133	9030.9300	9.0309	4.849	0.0000
2026/01/28	R035	06/08/2026	9.63 Put	Bond Future	219.6800	0.2197	185.2400	0.1852	15.677	0.0000
2026/01/28	R035	06/08/2026	9.13 Put	Bond Future	448.2100	0.4482	381.3800	0.3814	14.910	0.0000
2026/01/28	R035	06/08/2026	9.13 Call	Bond Future	6000.2100	6.0002	6385.4400	6.3854	6.420	0.0000
2026/01/28	R035	06/08/2026		Bond Future	8.2051	108.0307	8.1326	108.4828	0.883	0.0000
2026/01/28	R035	06/08/2026	11.06 Call	Bond Future	15963.7300	15.9637	16413.0400	16.4130	2.815	0.0000
2026/01/28	R035	06/08/2026	11.06 Put	Bond Future	13.7600	0.0138	11.0100	0.0110	19.985	0.0000
2026/01/28	R035	06/08/2026	8.29 Put	Bond Future	1537.3300	1.5373	1340.4800	1.3405	12.805	0.0000
2026/01/28	R035	06/08/2026	8.29 Call	Bond Future	2063.5900	2.0636	2318.8000	2.3188	12.367	0.0000
2026/01/28	R035	06/08/2026	8.79 Put	Bond Future	732.2500	0.7323	627.8300	0.6278	14.260	0.0000
2026/01/28	R035	06/08/2026	8.79 Call	Bond Future	4288.9700	4.2890	4636.6100	4.6366	8.105	0.0000
2026/01/28	R035	06/08/2026	9.39 Call	Bond Future	7352.3900	7.3524	7757.0600	7.7571	5.504	0.0000
2026/01/28	R035	06/08/2026	9.39 Put	Bond Future	309.2200	0.3092	261.8300	0.2618	15.326	0.0000
2026/01/28	R035	06/08/2026	9.71 Call	Bond Future	9034.9400	9.0349	9455.9900	9.4560	4.660	0.0000
2026/01/28	R035	06/08/2026	9.71 Put	Bond Future	196.6200	0.1966	165.6100	0.1656	15.772	0.0000
2026/01/28	R035	06/08/2026	9.21 Call	Bond Future	6414.7500	6.4148	6806.5800	6.8066	6.108	0.0000
2026/01/28	R035	06/08/2026	9.21 Put	Bond Future	400.7700	0.4008	340.5400	0.3405	15.029	0.0000
2026/01/28	R035	06/08/2026	8.71 Put	Bond Future	823.3400	0.8233	707.4600	0.7075	14.074	0.0000
2026/01/28	R035	06/08/2026	8.71 Call	Bond Future	3902.9700	3.9030	4239.1500	4.2392	8.613	0.0000
2026/01/28	R035	05/11/2026	9.80 Call	Bond Future	9154.1500	9.1542	9573.4900	9.5735	4.581	0.0000
2026/01/28	R035	05/11/2026	9.80 Put	Bond Future	307.1400	0.3071	265.8400	0.2658	13.447	0.0000
2026/01/28	R035	05/11/2026	9.30 Call	Bond Future	6645.3700	6.6454	7034.4000	7.0344	5.854	0.0000
2026/01/28	R035	05/11/2026	9.30 Put	Bond Future	552.1000	0.5521	480.4900	0.4805	12.970	0.0000
2026/01/28	R035	05/11/2026	8.80 Put	Bond Future	1006.2500	1.0063	882.2100	0.8822	12.327	0.0000
2026/01/28	R035	05/11/2026	8.80 Call	Bond Future	4241.2000	4.2412	4577.8000	4.5778	7.936	0.0000
2026/01/28	R035	05/11/2026		Bond Future	8.2558	105.3883	8.1801	105.8489	0.917	0.0000
2026/01/28	R035	05/11/2026	10.03 Call	Bond Future	10315.9000	10.3159	10744.3800	10.7444	4.154	0.0000
2026/01/28	R035	05/11/2026	10.03 Put	Bond Future	236.1000	0.2361	203.9400	0.2039	13.621	0.0000
2026/01/28	R035	04/02/2027		Bond Future	8.3191	107.1791	8.2398	107.6486	0.953	0.0000
2026/01/28	R035	04/02/2027	9.02 Call	Bond Future	5143.0200	5.1430	5492.0900	5.4921	6.787	0.0000
2026/01/28	R035	04/02/2027	9.02 Put	Bond Future	1108.8200	1.1088	988.3600	0.9884	10.864	0.0000
2026/01/28	R038	05/02/2026		Bond Future	8.6218	120.7016	8.5547	121.2592	0.778	0.0000
2026/01/28	R038	05/02/2026	11.44 Call	Bond Future	20416.2900	20.4163	20973.9300	20.9739	2.731	0.0000
2026/01/28	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R038	07/05/2026		Bond Future	8.6759	117.3376	8.6064	117.9050	0.802	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	
2026/01/28	R038	07/05/2026	11.40 Call	Bond Future	19490.0500	19.4901	20056.9900	20.0570	2.909	0.0000	0.0000
2026/01/28	R038	07/05/2026	11.40 Put	Bond Future	1.7100	0.0017	1.1900	0.0012	30.409	0.0000	0.0000
2026/01/28	R038	06/08/2026		Bond Future	8.7303	119.4345	8.6581	120.0125	0.827	0.0000	0.0000
2026/01/28	R038	06/08/2026	11.77 Call	Bond Future	21094.7900	21.0948	21669.4500	21.6695	2.724	0.0000	0.0000
2026/01/28	R038	06/08/2026	11.77 Put	Bond Future	17.1800	0.0172	13.8600	0.0139	19.325	0.0000	0.0000
2026/01/28	R038	05/11/2026		Bond Future	8.7916	116.0058	8.7166	116.5946	0.853	0.0000	0.0000
2026/01/28	R038	05/11/2026	10.72 Call	Bond Future	14045.6800	14.0457	14600.6000	14.6006	3.951	0.0000	0.0000
2026/01/28	R038	05/11/2026	10.72 Put	Bond Future	245.8000	0.2458	211.9100	0.2119	13.788	0.0000	0.0000
2026/01/28	R038	04/02/2027		Bond Future	8.8636	117.9756	8.7855	118.5755	0.881	0.0000	0.0000
2026/01/28	R038	04/02/2027	9.60 Call	Bond Future	6939.0200	6.9390	7386.1500	7.3862	6.444	0.0000	0.0000
2026/01/28	R038	04/02/2027	9.60 Put	Bond Future	1488.7600	1.4888	1336.0200	1.3360	10.260	0.0000	0.0000
2026/01/28	R053	05/02/2026		Bond Future	8.9258	131.6343	8.8390	132.7266	0.972	0.0000	0.0000
2026/01/28	R053	05/02/2026	11.49 Call	Bond Future	26300.5000	26.3005	27392.8500	27.3929	4.153	0.0000	0.0000
2026/01/28	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R053	07/05/2026		Bond Future	8.9723	128.0852	8.8830	129.1967	0.995	0.0000	0.0000
2026/01/28	R053	07/05/2026	11.69 Call	Bond Future	27314.2200	27.3142	28424.3000	28.4243	4.064	0.0000	0.0000
2026/01/28	R053	07/05/2026	11.69 Put	Bond Future	4.2300	0.0042	2.7500	0.0028	34.988	0.0000	0.0000
2026/01/28	R053	06/08/2026		Bond Future	9.0185	130.3742	8.9267	131.5061	1.019	0.0000	0.0000
2026/01/28	R053	06/08/2026	12.28 Call	Bond Future	31284.7900	31.2848	32411.4600	32.4115	3.601	0.0000	0.0000
2026/01/28	R053	06/08/2026	12.28 Put	Bond Future	21.9200	0.0219	16.6800	0.0167	23.905	0.0000	0.0000
2026/01/28	R053	05/11/2026		Bond Future	9.0691	126.7554	8.9746	127.9077	1.043	0.0000	0.0000
2026/01/28	R053	05/11/2026	11.21 Call	Bond Future	22438.8100	22.4388	23521.6000	23.5216	4.826	0.0000	0.0000
2026/01/28	R053	05/11/2026	11.21 Put	Bond Future	459.1100	0.4591	389.6000	0.3896	15.140	0.0000	0.0000
2026/01/28	R053	04/02/2027		Bond Future	9.1266	128.9078	9.0292	130.0810	1.068	0.0000	0.0000
2026/01/28	R053	04/02/2027	9.99 Call	Bond Future	11764.3200	11.7643	12673.2000	12.6732	7.726	0.0000	0.0000
2026/01/28	R053	04/02/2027	9.99 Put	Bond Future	2129.7300	2.1297	1865.4600	1.8655	12.409	0.0000	0.0000
2026/01/28	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/28	R186	05/02/2026	8.43 Call	Bond Future	24.7400	0.0247	23.3300	0.0233	5.699	0.0000	0.0000
2026/01/28	R186	05/02/2026	8.43 Put	Bond Future	24.7400	0.0247	23.3300	0.0233	5.699	0.0000	0.0000
2026/01/28	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/28	R186	07/05/2026	8.69 Call	Bond Future	82.5400	0.0825	82.1300	0.0821	0.497	0.0000	0.0000
2026/01/28	R186	07/05/2026	8.69 Put	Bond Future	82.5400	0.0825	82.1300	0.0821	0.497	0.0000	0.0000
2026/01/28	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/28	R186	06/08/2026	8.57 Call	Bond Future	77.8000	0.0778	77.5900	0.0776	0.270	0.0000	0.0000
2026/01/28	R186	06/08/2026	8.57 Put	Bond Future	77.8000	0.0778	77.5900	0.0776	0.270	0.0000	0.0000
2026/01/28	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/28	R186	05/11/2026	8.12 Call	Bond Future	46.8100	0.0468	46.7300	0.0467	0.171	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	
2026/01/28	R186	05/11/2026	8.12 Put	Bond Future	46.8100	0.0468	46.7300	0.0467	0.171	0.0000	0.0000
2026/01/28	R202	05/02/2026		Bond Future	294.0341	294.0341	293.9735	293.9735	0.021	0.0000	0.0000
2026/01/28	R202	05/02/2026	277.82 Call	Bond Future	16214.0800	16.2141	16153.5100	16.1535	0.374	0.0000	0.0000
2026/01/28	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R202	07/05/2026		Bond Future	299.2681	299.2681	299.2064	299.2064	0.021	0.0000	0.0000
2026/01/28	R202	07/05/2026	277.55 Call	Bond Future	21718.1400	21.7181	21656.3800	21.6564	0.284	0.0000	0.0000
2026/01/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R202	06/08/2026		Bond Future	299.2936	299.2936	299.2317	299.2317	0.021	0.0000	0.0000
2026/01/28	R202	06/08/2026	278.86 Call	Bond Future	20433.5700	20.4336	20371.7300	20.3717	0.303	0.0000	0.0000
2026/01/28	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R202	05/11/2026		Bond Future	304.5056	304.5056	304.4449	304.4449	0.020	0.0000	0.0000
2026/01/28	R202	05/11/2026	280.46 Call	Bond Future	24045.6400	24.0456	23984.9400	23.9849	0.252	0.0000	0.0000
2026/01/28	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R202	04/02/2027		Bond Future	304.2799	304.2799	304.2211	304.2211	0.019	0.0000	0.0000
2026/01/28	R202	04/02/2027	294.73 Call	Bond Future	9549.8500	9.5499	9491.1000	9.4911	0.615	0.0000	0.0000
2026/01/28	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R209	05/02/2026		Bond Future	8.3205	88.2794	8.2538	88.6900	0.802	0.0000	0.0000
2026/01/28	R209	05/02/2026	10.93 Call	Bond Future	14267.5300	14.2675	14678.1500	14.6782	2.878	0.0000	0.0000
2026/01/28	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R209	07/05/2026		Bond Future	8.3634	86.6786	8.2943	87.0964	0.826	0.0000	0.0000
2026/01/28	R209	07/05/2026	11.07 Call	Bond Future	14509.8300	14.5098	14927.2800	14.9273	2.877	0.0000	0.0000
2026/01/28	R209	07/05/2026	11.07 Put	Bond Future	1.0600	0.0011	0.7300	0.0007	31.132	0.0000	0.0000
2026/01/28	R209	06/08/2026		Bond Future	8.4063	88.2277	8.3347	88.6532	0.853	0.0000	0.0000
2026/01/28	R209	06/08/2026	11.39 Call	Bond Future	15572.2800	15.5723	15995.6100	15.9956	2.718	0.0000	0.0000
2026/01/28	R209	06/08/2026	11.39 Put	Bond Future	11.0900	0.0111	8.9000	0.0089	19.748	0.0000	0.0000
2026/01/28	R209	05/11/2026		Bond Future	8.4560	86.5939	8.3816	87.0273	0.880	0.0000	0.0000
2026/01/28	R209	05/11/2026	10.32 Call	Bond Future	10264.8200	10.2648	10666.2600	10.6663	3.911	0.0000	0.0000
2026/01/28	R209	05/11/2026	10.32 Put	Bond Future	258.0000	0.2580	226.0000	0.2260	12.403	0.0000	0.0000
2026/01/28	R209	04/02/2027		Bond Future	8.5157	88.0651	8.4383	88.5068	0.909	0.0000	0.0000
2026/01/28	R209	04/02/2027	9.28 Call	Bond Future	5218.9900	5.2190	5553.8200	5.5538	6.416	0.0000	0.0000
2026/01/28	R209	04/02/2027	9.28 Put	Bond Future	1008.8900	1.0089	902.0400	0.9020	10.591	0.0000	0.0000
2026/01/28	R210	05/02/2026		Bond Future	258.6605	258.6605	259.0834	259.0834	0.164	0.0000	0.0000
2026/01/28	R210	05/02/2026	253.10 Call	Bond Future	5560.4800	5.5605	5983.4200	5.9834	7.606	0.0000	0.0000
2026/01/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R210	07/05/2026		Bond Future	259.7999	259.7999	260.2305	260.2305	0.166	0.0000	0.0000
2026/01/28	R210	07/05/2026	255.40 Call	Bond Future	4399.8500	4.3999	4830.4700	4.8305	9.787	0.0000	0.0000
2026/01/28	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
2026/01/28	R210	06/08/2026		Bond Future	264.5062	264.5062	264.9454	264.9454	0.166	0.0000
2026/01/28	R210	06/08/2026	259.84 Call	Bond Future	4666.2400	4.6662	5105.4300	5.1054	9.412	0.0000
2026/01/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R210	05/11/2026		Bond Future	265.5976	265.5976	266.0464	266.0464	0.169	0.0000
2026/01/28	R210	05/11/2026	253.33 Call	Bond Future	12267.6400	12.2676	12716.4300	12.7164	3.658	0.0000
2026/01/28	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R210	04/02/2027		Bond Future	270.1751	270.1751	270.6341	270.6341	0.170	0.0000
2026/01/28	R210	04/02/2027	266.03 Call	Bond Future	4145.0600	4.1451	4604.0700	4.6041	11.074	0.0000
2026/01/28	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R213	05/02/2026		Bond Future	7.4585	101.2460	7.4073	101.4562	0.687	0.0000
2026/01/28	R213	05/02/2026	9.89 Call	Bond Future	9375.8200	9.3758	9585.9500	9.5860	2.241	0.0000
2026/01/28	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R213	07/05/2026		Bond Future	7.4781	99.4739	7.4237	99.6877	0.727	0.0000
2026/01/28	R213	07/05/2026	9.80 Call	Bond Future	8631.4400	8.6314	8844.7200	8.8447	2.471	0.0000
2026/01/28	R213	07/05/2026	9.80 Put	Bond Future	2.3400	0.0023	1.7700	0.0018	24.359	0.0000
2026/01/28	R213	06/08/2026		Bond Future	7.4953	101.2517	7.4374	101.4697	0.774	0.0000
2026/01/28	R213	06/08/2026	9.69 Call	Bond Future	7867.5900	7.8676	8080.7700	8.0808	2.710	0.0000
2026/01/28	R213	06/08/2026	9.69 Put	Bond Future	32.0000	0.0320	27.2100	0.0272	14.969	0.0000
2026/01/28	R213	05/11/2026		Bond Future	7.5289	99.4434	7.4669	99.6659	0.825	0.0000
2026/01/28	R213	05/11/2026	8.75 Call	Bond Future	4509.7600	4.5098	4703.5200	4.7035	4.296	0.0000
2026/01/28	R213	05/11/2026	8.75 Put	Bond Future	255.7300	0.2557	227.0300	0.2270	11.223	0.0000
2026/01/28	R213	04/02/2027		Bond Future	7.5803	101.1337	7.5135	101.3609	0.882	0.0000
2026/01/28	R213	04/02/2027	8.14 Call	Bond Future	2598.5400	2.5985	2758.4100	2.7584	6.152	0.0000
2026/01/28	R213	04/02/2027	8.14 Put	Bond Future	721.7300	0.7217	654.4300	0.6544	9.325	0.0000
2026/01/28	R214	05/02/2026		Bond Future	8.8765	83.3921	8.7845	84.0457	1.037	0.0000
2026/01/28	R214	05/02/2026	11.26 Call	Bond Future	14617.0100	14.6170	15270.6000	15.2706	4.471	0.0000
2026/01/28	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/28	R214	07/05/2026		Bond Future	8.9254	81.5601	8.8306	82.2252	1.062	0.0000
2026/01/28	R214	07/05/2026	11.53 Call	Bond Future	15619.3200	15.6193	16283.4800	16.2835	4.252	0.0000
2026/01/28	R214	07/05/2026	11.53 Put	Bond Future	2.7000	0.0027	1.7300	0.0017	35.926	0.0000
2026/01/28	R214	06/08/2026		Bond Future	8.9749	83.0178	8.8772	83.6950	1.088	0.0000
2026/01/28	R214	06/08/2026	11.97 Call	Bond Future	17409.4600	17.4095	18082.4100	18.0824	3.865	0.0000
2026/01/28	R214	06/08/2026	11.97 Put	Bond Future	17.4600	0.0175	13.2200	0.0132	24.284	0.0000
2026/01/28	R214	05/11/2026		Bond Future	9.0317	81.1495	8.9309	81.8389	1.116	0.0000
2026/01/28	R214	05/11/2026	10.97 Call	Bond Future	12082.9300	12.0829	12726.2300	12.7262	5.324	0.0000
2026/01/28	R214	05/11/2026	10.97 Put	Bond Future	284.5400	0.2845	238.4100	0.2384	16.212	0.0000
2026/01/28	R214	04/02/2027		Bond Future	9.0975	82.5285	8.9935	83.2305	1.144	0.0000
2026/01/28	R214	04/02/2027	9.90 Call	Bond Future	6398.2600	6.3983	6934.3600	6.9344	8.379	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	
2026/01/28	R214	04/02/2027	9.90 Put	Bond Future	1261.2200	1.2612	1095.3300	1.0953	13.153	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.50 Put	Bond Future	1.4600	0.0015	0.0900	0.0001	93.836	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.50 Call	Bond Future	4017.8300	4.0178	4875.1100	4.8751	21.337	0.0000	0.0000
2026/01/28	R248	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R248	05/02/2026	10.00 Call	Bond Future	8188.3000	8.1883	9046.9500	9.0470	10.486	0.0000	0.0000
2026/01/28	R248	05/02/2026	10.48 Call	Bond Future	11914.1900	11.9142	12772.8400	12.7728	7.207	0.0000	0.0000
2026/01/28	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R248	05/02/2026		Bond Future	9.0516	101.0723	8.9596	101.9309	1.017	0.0000	0.0000
2026/01/28	R248	05/02/2026	11.46 Call	Bond Future	18764.7700	18.7648	19623.4200	19.6234	4.576	0.0000	0.0000
2026/01/28	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.65 Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.65 Call	Bond Future	5300.8100	5.3008	6159.3300	6.1593	16.196	0.0000	0.0000
2026/01/28	R248	05/02/2026	8.90 Put	Bond Future	1493.9400	1.4939	794.7600	0.7948	46.801	0.0000	0.0000
2026/01/28	R248	05/02/2026	8.90 Call	Bond Future	73.2000	0.0732	232.6700	0.2327	217.855	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.40 Put	Bond Future	6.8300	0.0068	0.5800	0.0006	91.508	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.40 Call	Bond Future	3150.8300	3.1508	4003.2300	4.0032	27.053	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.90 Call	Bond Future	7378.4800	7.3785	8237.1300	8.2371	11.637	0.0000	0.0000
2026/01/28	R248	05/02/2026	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R248	07/05/2026		Bond Future	9.1010	98.4098	9.0063	99.2835	1.040	0.0000	0.0000
2026/01/28	R248	07/05/2026	11.72 Call	Bond Future	19934.0000	19.9340	20806.1400	20.8061	4.375	0.0000	0.0000
2026/01/28	R248	07/05/2026	11.72 Put	Bond Future	4.5100	0.0045	2.9200	0.0029	35.255	0.0000	0.0000
2026/01/28	R248	06/08/2026		Bond Future	9.1511	100.1686	9.0536	101.0583	1.065	0.0000	0.0000
2026/01/28	R248	06/08/2026	12.37 Call	Bond Future	23337.2000	23.3372	24222.4500	24.2225	3.793	0.0000	0.0000
2026/01/28	R248	06/08/2026	12.37 Put	Bond Future	17.8100	0.0178	13.4100	0.0134	24.705	0.0000	0.0000
2026/01/28	R248	05/11/2026		Bond Future	9.2075	97.4544	9.1071	98.3600	1.090	0.0000	0.0000
2026/01/28	R248	05/11/2026	11.31 Call	Bond Future	16607.6500	16.6077	17454.6300	17.4546	5.100	0.0000	0.0000
2026/01/28	R248	05/11/2026	11.31 Put	Bond Future	378.0100	0.3780	319.3800	0.3194	15.510	0.0000	0.0000
2026/01/28	R248	04/02/2027		Bond Future	9.2722	99.1102	9.1686	100.0322	1.117	0.0000	0.0000
2026/01/28	R248	04/02/2027	10.11 Call	Bond Future	8718.2500	8.7183	9421.8100	9.4218	8.070	0.0000	0.0000
2026/01/28	R248	04/02/2027	10.11 Put	Bond Future	1748.2700	1.7483	1529.7900	1.5298	12.497	0.0000	0.0000
2026/01/28	R2R9	05/02/2026		Bond Future	8.7519	112.2542	8.6798	112.8466	0.824	0.0000	0.0000
2026/01/28	R2R9	05/02/2026	102.99 Call	Bond Future	99263.6300	99.2636	99856.0600	99.8561	0.597	0.0000	0.0000
2026/01/28	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R2R9	07/05/2026		Bond Future	8.8070	109.2470	8.7324	109.8498	0.847	0.0000	0.0000
2026/01/28	R2R9	07/05/2026	99.91 Call	Bond Future	98397.2800	98.3973	99000.1000	99.0001	0.613	0.0000	0.0000
2026/01/28	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R2R9	06/08/2026		Bond Future	8.8625	111.1993	8.7852	111.8133	0.872	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	
2026/01/28	R2R9	06/08/2026	101.74 Call	Bond Future	98079.8300	98.0798	98693.8100	98.6938	0.626	0.0000	0.0000
2026/01/28	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R2R9	05/11/2026		Bond Future	8.9245	108.1331	8.8443	108.7584	0.898	0.0000	0.0000
2026/01/28	R2R9	05/11/2026	98.56 Call	Bond Future	97163.0400	97.1630	97788.3700	97.7884	0.644	0.0000	0.0000
2026/01/28	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R2R9	04/02/2027		Bond Future	8.9964	109.9694	8.9131	110.6064	0.925	0.0000	0.0000
2026/01/28	R2R9	04/02/2027	9.89 Call	Bond Future	7429.3600	7.4294	7946.1200	7.9461	6.956	0.0000	0.0000
2026/01/28	R2R9	04/02/2027	9.89 Put	Bond Future	912.5200	0.9125	792.3100	0.7923	13.173	0.0000	0.0000
2026/01/28	R4R2	05/02/2026		Bond Future	8.9822	113.3184	8.8950	114.1105	0.971	0.0000	0.0000
2026/01/28	R4R2	05/02/2026	103.43 Call	Bond Future	100043.1400	100.0431	100835.2400	100.8352	0.792	0.0000	0.0000
2026/01/28	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R4R2	07/05/2026		Bond Future	9.0393	110.2039	8.9493	111.0099	0.996	0.0000	0.0000
2026/01/28	R4R2	07/05/2026	100.23 Call	Bond Future	99114.7900	99.1148	99920.8000	99.9208	0.813	0.0000	0.0000
2026/01/28	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R4R2	06/08/2026		Bond Future	9.0969	112.1734	9.0039	112.9942	1.023	0.0000	0.0000
2026/01/28	R4R2	06/08/2026	102.06 Call	Bond Future	98756.1400	98.7561	99576.9000	99.5769	0.831	0.0000	0.0000
2026/01/28	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R4R2	05/11/2026		Bond Future	9.1603	108.9979	9.0641	109.8335	1.050	0.0000	0.0000
2026/01/28	R4R2	05/11/2026	98.76 Call	Bond Future	97775.2700	97.7753	98610.9400	98.6109	0.855	0.0000	0.0000
2026/01/28	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	R4R2	04/02/2027		Bond Future	9.2327	110.8487	9.1331	111.6997	1.079	0.0000	0.0000
2026/01/28	R4R2	04/02/2027	10.13 Call	Bond Future	8267.5700	8.2676	8960.1500	8.9602	8.377	0.0000	0.0000
2026/01/28	R4R2	04/02/2027	10.13 Put	Bond Future	1027.2500	1.0273	868.8900	0.8689	15.416	0.0000	0.0000
2026/01/28	RR87	05/02/2026		Bond Future	6.8634	105.3188	6.8344	105.3399	0.423	0.0000	0.0000
2026/01/28	RR87	05/02/2026	6.91 Call	Bond Future	43.8968	0.0439	59.5291	0.0595	35.611	0.0000	0.0000
2026/01/28	RR87	05/02/2026	6.91 Put	Bond Future	9.9868	0.0100	4.4691	0.0045	55.251	0.0000	0.0000
2026/01/28	RR87	07/05/2026		Bond Future	6.7540	103.0564	6.7127	103.0798	0.612	0.0000	0.0000
2026/01/28	RR87	07/05/2026	6.81 Call	Bond Future	90.1077	0.0901	103.6662	0.1037	15.047	0.0000	0.0000
2026/01/28	RR87	07/05/2026	6.81 Put	Bond Future	58.3877	0.0584	48.5262	0.0485	16.890	0.0000	0.0000
2026/01/28	RR87	06/08/2026		Bond Future	6.4595	101.1549	6.3882	101.1802	1.103	0.0000	0.0000
2026/01/28	RR87	06/08/2026	6.53 Call	Bond Future	86.1630	0.0862	100.6941	0.1007	16.865	0.0000	0.0000
2026/01/28	RR87	06/08/2026	6.53 Put	Bond Future	61.1430	0.0611	50.3841	0.0504	17.596	0.0000	0.0000
2026/01/28	RR87	05/11/2026		Bond Future	5.2595	102.8921	5.0291	102.9186	4.381	0.0000	0.0000
2026/01/28	RR87	05/11/2026	5.27 Call	Bond Future	25.8658	0.0259	41.4414	0.0414	60.217	0.0000	0.0000
2026/01/28	RR87	05/11/2026	5.27 Put	Bond Future	24.6558	0.0247	13.7514	0.0138	44.227	0.0000	0.0000
2026/01/28	RR88	05/02/2026		Bond Future	6.8675	108.6180	6.8378	108.6680	0.433	0.0000	0.0000
2026/01/28	RR88	05/02/2026	6.89 Call	Bond Future	89.9829	0.0900	118.5731	0.1186	31.773	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
2026/01/28	RR88	05/02/2026	6.89 Put	Bond Future	52.0829	0.0521	30.6631	0.0307	41.126	0.0000	0.0000
2026/01/28	RR88	07/05/2026		Bond Future	6.8309	106.3877	6.7961	106.4408	0.509	0.0000	0.0000
2026/01/28	RR88	07/05/2026	6.84 Call	Bond Future	222.4772	0.2225	249.6012	0.2496	12.192	0.0000	0.0000
2026/01/28	RR88	07/05/2026	6.84 Put	Bond Future	208.6172	0.2086	182.6212	0.1826	12.461	0.0000	0.0000
2026/01/28	RR88	06/08/2026		Bond Future	6.7664	105.3754	6.7244	105.4262	0.620	0.0000	0.0000
2026/01/28	RR88	06/08/2026	6.79 Call	Bond Future	315.5468	0.3155	341.6715	0.3417	8.279	0.0000	0.0000
2026/01/28	RR88	06/08/2026	6.79 Put	Bond Future	286.9268	0.2869	262.2715	0.2623	8.593	0.0000	0.0000
2026/01/28	RR88	05/11/2026		Bond Future	6.7002	106.6073	6.6477	106.6627	0.785	0.0000	0.0000
2026/01/28	RR88	05/11/2026	6.71 Call	Bond Future	315.4324	0.3154	343.7409	0.3437	8.975	0.0000	0.0000
2026/01/28	RR88	05/11/2026	6.71 Put	Bond Future	305.1524	0.3052	278.0609	0.2781	8.878	0.0000	0.0000
2026/01/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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