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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2026 TO 29/01/2026

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	
2026/01/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2029	05/02/2026		Bond Future	145.6687	145.6687	145.7385	145.7385	0.048	0.0000	0.0000
2026/01/29	2029	05/02/2026	140.11 Call	Bond Future	5558.6600	5.5587	5628.5400	5.6285	1.257	0.0000	0.0000
2026/01/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2029	07/05/2026		Bond Future	146.8071	146.8071	146.8782	146.8782	0.048	0.0000	0.0000
2026/01/29	2029	07/05/2026	141.82 Call	Bond Future	4987.1000	4.9871	5058.2000	5.0582	1.426	0.0000	0.0000
2026/01/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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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	
2026/01/29	2029	06/08/2026			Bond Future	149.4671	149.4671	149.5396	149.5396	0.049	0.0000	0.0000
2026/01/29	2029	06/08/2026	144.10 Call		Bond Future	5367.0600	5.3671	5439.6400	5.4396	1.352	0.0000	0.0000
2026/01/29	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2029	05/11/2026			Bond Future	150.5957	150.5957	150.6694	150.6694	0.049	0.0000	0.0000
2026/01/29	2029	05/11/2026	147.56 Call		Bond Future	3035.7100	3.0357	3109.3600	3.1094	2.426	0.0000	0.0000
2026/01/29	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2029	04/02/2027			Bond Future	153.1930	153.1930	153.2684	153.2684	0.049	0.0000	0.0000
2026/01/29	2029	04/02/2027	149.72 Call		Bond Future	3473.0000	3.4730	3548.3700	3.5484	2.170	0.0000	0.0000
2026/01/29	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2030	05/02/2026			Bond Future	7.1612	103.0736	7.1309	103.1786	0.423	0.0000	0.0000
2026/01/29	2030	05/02/2026	9.49 Call		Bond Future	7694.6900	7.6947	7799.7600	7.7998	1.365	0.0000	0.0000
2026/01/29	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2030	07/05/2026			Bond Future	7.1704	104.8827	7.1377	104.9897	0.456	0.0000	0.0000
2026/01/29	2030	07/05/2026	9.39 Call		Bond Future	6956.9400	6.9569	7063.5900	7.0636	1.533	0.0000	0.0000
2026/01/29	2030	07/05/2026	9.39 Put		Bond Future	1.7100	0.0017	1.4000	0.0014	18.129	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.21 Put		Bond Future	510.3100	0.5103	459.6800	0.4597	9.921	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.21 Call		Bond Future	639.8500	0.6399	696.1800	0.6962	8.804	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.71 Put		Bond Future	140.3800	0.1404	122.7500	0.1228	12.559	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.71 Call		Bond Future	1886.9000	1.8869	1976.2300	1.9762	4.734	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.92 Call		Bond Future	2497.9500	2.4980	2593.9900	2.5940	3.845	0.0000	0.0000
2026/01/29	2030	07/05/2026	7.92 Put		Bond Future	81.6300	0.0816	70.7100	0.0707	13.377	0.0000	0.0000
2026/01/29	2030	06/08/2026	7.21 Put		Bond Future	752.8400	0.7528	700.1200	0.7001	7.003	0.0000	0.0000
2026/01/29	2030	06/08/2026	7.21 Call		Bond Future	858.5500	0.8586	914.7900	0.9148	6.551	0.0000	0.0000
2026/01/29	2030	06/08/2026	7.71 Put		Bond Future	344.4400	0.3444	316.9200	0.3169	7.990	0.0000	0.0000
2026/01/29	2030	06/08/2026	7.71 Call		Bond Future	1968.6300	1.9686	2050.0700	2.0501	4.137	0.0000	0.0000
2026/01/29	2030	06/08/2026	8.06 Call		Bond Future	2872.0400	2.8720	2963.9300	2.9639	3.199	0.0000	0.0000
2026/01/29	2030	06/08/2026	8.06 Put		Bond Future	201.3900	0.2014	184.3200	0.1843	8.476	0.0000	0.0000
2026/01/29	2030	06/08/2026			Bond Future	7.1755	102.7483	7.1401	102.8573	0.494	0.0000	0.0000
2026/01/29	2030	06/08/2026	9.22 Call		Bond Future	6080.4500	6.0805	6185.9400	6.1859	1.735	0.0000	0.0000
2026/01/29	2030	06/08/2026	9.22 Put		Bond Future	35.8300	0.0358	32.3600	0.0324	9.685	0.0000	0.0000
2026/01/29	2030	05/11/2026			Bond Future	7.1830	104.5137	7.1444	104.6248	0.538	0.0000	0.0000
2026/01/29	2030	05/11/2026	8.39 Call		Bond Future	3589.8800	3.5899	3686.3900	3.6864	2.688	0.0000	0.0000
2026/01/29	2030	05/11/2026	8.39 Put		Bond Future	191.5500	0.1916	176.9900	0.1770	7.601	0.0000	0.0000
2026/01/29	2030	04/02/2027			Bond Future	7.2074	102.2845	7.1650	102.3979	0.588	0.0000	0.0000
2026/01/29	2030	04/02/2027	7.82 Call		Bond Future	2127.5900	2.1276	2208.5800	2.2086	3.807	0.0000	0.0000
2026/01/29	2030	04/02/2027	7.82 Put		Bond Future	508.0300	0.5080	475.7100	0.4757	6.362	0.0000	0.0000
2026/01/29	2031	05/02/2026			Bond Future	113.4089	113.4089	113.4969	113.4969	0.078	0.0000	0.0000
2026/01/29	2031	05/02/2026	111.76 Call		Bond Future	1648.8600	1.6489	1736.9300	1.7369	5.341	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
2026/01/29	2031	05/02/2026	111.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2031	07/05/2026		Bond Future	115.4277	115.4277	115.5173	115.5173	0.078	0.0000
2026/01/29	2031	07/05/2026	113.84 Call	Bond Future	1626.6900	1.6267	1709.1700	1.7092	5.070	0.0000
2026/01/29	2031	07/05/2026	113.84 Put	Bond Future	38.9800	0.0390	31.8700	0.0319	18.240	0.0000
2026/01/29	2031	06/08/2026		Bond Future	115.1063	115.1063	115.1971	115.1971	0.079	0.0000
2026/01/29	2031	06/08/2026	113.81 Call	Bond Future	1467.0500	1.4671	1539.5700	1.5396	4.943	0.0000
2026/01/29	2031	06/08/2026	113.81 Put	Bond Future	170.7500	0.1708	152.4800	0.1525	10.700	0.0000
2026/01/29	2031	05/11/2026		Bond Future	117.1113	117.1113	117.2039	117.2039	0.079	0.0000
2026/01/29	2031	05/11/2026	111.49 Call	Bond Future	5621.5700	5.6216	5714.1800	5.7142	1.647	0.0000
2026/01/29	2031	05/11/2026	111.49 Put	Bond Future	0.3200	0.0003	0.2600	0.0003	18.750	0.0000
2026/01/29	2031	04/02/2027		Bond Future	116.6841	116.6841	116.7771	116.7771	0.080	0.0000
2026/01/29	2031	04/02/2027	116.18 Call	Bond Future	1074.4500	1.0745	1130.3500	1.1304	5.203	0.0000
2026/01/29	2031	04/02/2027	116.18 Put	Bond Future	570.3500	0.5704	533.2100	0.5332	6.512	0.0000
2026/01/29	2032	05/02/2026		Bond Future	7.6328	105.9782	7.5873	106.2025	0.597	0.0000
2026/01/29	2032	05/02/2026	10.16 Call	Bond Future	11547.7900	11.5478	11772.0200	11.7720	1.942	0.0000
2026/01/29	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2032	07/05/2026		Bond Future	7.6614	103.6800	7.6134	103.9082	0.626	0.0000
2026/01/29	2032	07/05/2026	10.14 Call	Bond Future	10978.1000	10.9781	11205.8700	11.2059	2.075	0.0000
2026/01/29	2032	07/05/2026	10.14 Put	Bond Future	1.5800	0.0016	1.2100	0.0012	23.418	0.0000
2026/01/29	2032	06/08/2026		Bond Future	7.6887	105.5333	7.6379	105.7656	0.660	0.0000
2026/01/29	2032	06/08/2026	10.12 Call	Bond Future	10440.1100	10.4401	10669.0600	10.6691	2.193	0.0000
2026/01/29	2032	06/08/2026	10.12 Put	Bond Future	24.2500	0.0243	20.8600	0.0209	13.979	0.0000
2026/01/29	2032	05/11/2026		Bond Future	7.7260	103.1895	7.6724	103.4261	0.695	0.0000
2026/01/29	2032	05/11/2026	9.16 Call	Bond Future	6316.5900	6.3166	6529.2400	6.5292	3.367	0.0000
2026/01/29	2032	05/11/2026	9.16 Put	Bond Future	237.6500	0.2377	213.6800	0.2137	10.086	0.0000
2026/01/29	2032	04/02/2027		Bond Future	7.7782	104.9433	7.7212	105.1843	0.733	0.0000
2026/01/29	2032	04/02/2027	8.48 Call	Bond Future	3672.2200	3.6722	3850.5700	3.8506	4.857	0.0000
2026/01/29	2032	04/02/2027	8.48 Put	Bond Future	761.5300	0.7615	698.9300	0.6989	8.220	0.0000
2026/01/29	2033	05/02/2026		Bond Future	142.6367	142.6367	143.5854	143.5854	0.665	0.0000
2026/01/29	2033	05/02/2026	132.88 Call	Bond Future	9756.7100	9.7567	10705.3900	10.7054	9.723	0.0000
2026/01/29	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2033	07/05/2026		Bond Future	143.6189	143.6189	144.5844	144.5844	0.672	0.0000
2026/01/29	2033	07/05/2026	135.16 Call	Bond Future	8458.8700	8.4589	9424.3700	9.4244	11.414	0.0000
2026/01/29	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2033	06/08/2026		Bond Future	146.2211	146.2211	147.2043	147.2043	0.672	0.0000
2026/01/29	2033	06/08/2026	134.25 Call	Bond Future	11971.0900	11.9711	12954.2600	12.9543	8.213	0.0000
2026/01/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2033	05/11/2026		Bond Future	147.1907	147.1907	148.1909	148.1909	0.680	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
2026/01/29	2033	05/11/2026	137.26 Call	Bond Future	9930.6800	9.9307	10930.8800	10.9309	10.072	0.0000	0.0000
2026/01/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2033	04/02/2027		Bond Future	149.7294	149.7294	150.7473	150.7473	0.680	0.0000	0.0000
2026/01/29	2033	04/02/2027	142.71 Call	Bond Future	7019.4000	7.0194	8037.3200	8.0373	14.502	0.0000	0.0000
2026/01/29	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.40 Call	Bond Future	18438.3800	18.4384	19300.9900	19.3010	4.678	0.0000	0.0000
2026/01/29	2037	05/02/2026	12.73 Call	Bond Future	25186.9500	25.1870	26049.5600	26.0496	3.425	0.0000	0.0000
2026/01/29	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.86 Call	Bond Future	20864.7200	20.8647	21727.3300	21.7273	4.134	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.36 Call	Bond Future	18222.5600	18.2226	19085.1700	19.0852	4.734	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.65 Call	Bond Future	14257.6700	14.2577	15120.2800	15.1203	6.050	0.0000	0.0000
2026/01/29	2037	05/02/2026	12.27 Call	Bond Future	22943.8200	22.9438	23806.4300	23.8064	3.760	0.0000	0.0000
2026/01/29	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.90 Call	Bond Future	15683.2300	15.6832	16545.8400	16.5458	5.500	0.0000	0.0000
2026/01/29	2037	05/02/2026		Bond Future	8.4244	100.7651	8.3035	101.6277	1.435	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.20 Call	Bond Future	17351.3800	17.3514	18213.9900	18.2140	4.971	0.0000	0.0000
2026/01/29	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	9.65 Call	Bond Future	8215.3900	8.2154	9078.0000	9.0780	10.500	0.0000	0.0000
2026/01/29	2037	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.10 Call	Bond Future	11003.6300	11.0036	11866.2400	11.8662	7.839	0.0000	0.0000
2026/01/29	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	07/05/2026	9.00 Put	Bond Future	334.0000	0.3340	209.7700	0.2098	37.195	0.0000	0.0000
2026/01/29	2037	07/05/2026	9.00 Call	Bond Future	3912.9100	3.9129	4666.4500	4.6665	19.258	0.0000	0.0000
2026/01/29	2037	07/05/2026	9.49 Put	Bond Future	105.1200	0.1051	63.7600	0.0638	39.346	0.0000	0.0000
2026/01/29	2037	07/05/2026	9.49 Call	Bond Future	6862.9000	6.8629	7699.3100	7.6993	12.187	0.0000	0.0000
2026/01/29	2037	07/05/2026	10.06 Call	Bond Future	10310.0600	10.3101	11175.8900	11.1759	8.398	0.0000	0.0000
2026/01/29	2037	07/05/2026	10.06 Put	Bond Future	29.2800	0.0293	17.3400	0.0173	40.779	0.0000	0.0000
2026/01/29	2037	07/05/2026		Bond Future	8.4736	102.5337	8.3483	103.4115	1.479	0.0000	0.0000
2026/01/29	2037	07/05/2026	11.32 Call	Bond Future	17452.5900	17.4526	18330.0000	18.3300	5.027	0.0000	0.0000
2026/01/29	2037	07/05/2026	11.32 Put	Bond Future	0.7600	0.0008	0.4000	0.0004	47.368	0.0000	0.0000
2026/01/29	2037	07/05/2026	12.40 Call	Bond Future	22986.0700	22.9861	23863.8400	23.8638	3.819	0.0000	0.0000
2026/01/29	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2037	07/05/2026	10.95 Put	Bond Future	3.3800	0.0034	1.9000	0.0019	43.787	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	
2026/01/29	2037	07/05/2026	10.95 Call	Bond Future	15433.1700	15.4332	16309.4600	16.3095	5.678	0.0000	0.0000
2026/01/29	2037	06/08/2026	11.30 Call	Bond Future	16798.2100	16.7982	17684.6300	17.6846	5.277	0.0000	0.0000
2026/01/29	2037	06/08/2026	11.30 Put	Bond Future	23.9200	0.0239	16.7300	0.0167	30.059	0.0000	0.0000
2026/01/29	2037	06/08/2026	10.70 Call	Bond Future	13581.3100	13.5813	14451.0400	14.4510	6.404	0.0000	0.0000
2026/01/29	2037	06/08/2026	10.70 Put	Bond Future	89.7200	0.0897	65.8400	0.0658	26.616	0.0000	0.0000
2026/01/29	2037	06/08/2026	10.02 Put	Bond Future	212.3200	0.2123	156.6400	0.1566	26.225	0.0000	0.0000
2026/01/29	2037	06/08/2026	10.02 Call	Bond Future	9766.3200	9.7663	10604.2500	10.6043	8.580	0.0000	0.0000
2026/01/29	2037	06/08/2026		Bond Future	8.5242	100.1067	8.3941	101.0003	1.526	0.0000	0.0000
2026/01/29	2037	06/08/2026	11.71 Call	Bond Future	18928.2500	18.9283	19819.1100	19.8191	4.707	0.0000	0.0000
2026/01/29	2037	06/08/2026	11.71 Put	Bond Future	8.4500	0.0085	5.7000	0.0057	32.544	0.0000	0.0000
2026/01/29	2037	05/11/2026		Bond Future	8.5755	101.8266	8.4406	102.7358	1.573	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.62 Call	Bond Future	12776.0400	12.7760	13632.7300	13.6327	6.705	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.62 Put	Bond Future	247.0500	0.2471	194.5900	0.1946	21.235	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.83 Call	Bond Future	13884.8300	13.8848	14752.5700	14.7526	6.250	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.83 Put	Bond Future	191.5400	0.1915	150.1300	0.1501	21.620	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.23 Call	Bond Future	10672.2100	10.6722	11504.8100	11.5048	7.802	0.0000	0.0000
2026/01/29	2037	05/11/2026	10.23 Put	Bond Future	362.8100	0.3628	286.2600	0.2863	21.099	0.0000	0.0000
2026/01/29	2037	05/11/2026	9.46 Put	Bond Future	824.2600	0.8243	656.1300	0.6561	20.398	0.0000	0.0000
2026/01/29	2037	05/11/2026	9.46 Call	Bond Future	6522.4600	6.5225	7263.4800	7.2635	11.361	0.0000	0.0000
2026/01/29	2037	04/02/2027		Bond Future	8.6373	99.3011	8.4972	100.2261	1.623	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.51 Call	Bond Future	6670.9300	6.6709	7393.3600	7.3934	10.830	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.51 Put	Bond Future	1160.0000	1.1600	957.4300	0.9574	17.463	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.81 Call	Bond Future	8193.8700	8.1939	8962.3700	8.9624	9.379	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.81 Put	Bond Future	882.6500	0.8827	726.1500	0.7262	17.731	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.31 Call	Bond Future	5682.9400	5.6829	6367.0100	6.3670	12.037	0.0000	0.0000
2026/01/29	2037	04/02/2027	9.31 Put	Bond Future	1398.4100	1.3984	1157.4800	1.1575	17.229	0.0000	0.0000
2026/01/29	2037	04/02/2027	8.44 Put	Bond Future	3323.6400	3.3236	2822.5500	2.8226	15.077	0.0000	0.0000
2026/01/29	2037	04/02/2027	8.44 Call	Bond Future	2018.2900	2.0183	2442.2000	2.4422	21.003	0.0000	0.0000
2026/01/29	2038	05/02/2026		Bond Future	157.4713	157.4713	158.5793	158.5793	0.704	0.0000	0.0000
2026/01/29	2038	05/02/2026	143.20 Call	Bond Future	14271.3200	14.2713	15379.3000	15.3793	7.764	0.0000	0.0000
2026/01/29	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2038	07/05/2026		Bond Future	160.2744	160.2744	161.4022	161.4022	0.704	0.0000	0.0000
2026/01/29	2038	07/05/2026	144.53 Call	Bond Future	15744.4300	15.7444	16872.2300	16.8722	7.163	0.0000	0.0000
2026/01/29	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2038	06/08/2026		Bond Future	160.9879	160.9879	162.1358	162.1358	0.713	0.0000	0.0000
2026/01/29	2038	06/08/2026	144.72 Call	Bond Future	16267.9100	16.2679	17415.7500	17.4158	7.056	0.0000	0.0000
2026/01/29	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2038	05/11/2026		Bond Future	163.7925	163.7925	164.9608	164.9608	0.713	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
2026/01/29	2038	05/11/2026	146.31 Call	Bond Future	17482.5300	17.4825	18650.7800	18.6508	6.682	0.0000	0.0000
2026/01/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2038	04/02/2027		Bond Future	164.3963	164.3963	165.5838	165.5838	0.722	0.0000	0.0000
2026/01/29	2038	04/02/2027	153.83 Call	Bond Future	10566.3300	10.5663	11753.8200	11.7538	11.238	0.0000	0.0000
2026/01/29	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.35 Call	Bond Future	11693.3900	11.6934	12922.0300	12.9220	10.507	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.75 Call	Bond Future	14344.7200	14.3447	15573.3600	15.5734	8.565	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.15 Call	Bond Future	16883.4100	16.8834	18112.0500	18.1121	7.277	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	13.23 Call	Bond Future	28470.5400	28.4705	29699.1800	29.6992	4.315	0.0000	0.0000
2026/01/29	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.82 Call	Bond Future	20898.3300	20.8983	22126.9700	22.1270	5.879	0.0000	0.0000
2026/01/29	2040	05/02/2026		Bond Future	8.7698	102.0772	8.6188	103.3059	1.721	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.49 Call	Bond Future	18956.8500	18.9569	20185.4900	20.1855	6.481	0.0000	0.0000
2026/01/29	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.05 Put	Bond Future	10.4000	0.0104	0.1600	0.0002	98.462	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.05 Call	Bond Future	2236.2600	2.2363	3454.6600	3.4547	54.484	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.20 Put	Bond Future	0.8000	0.0008	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.20 Call	Bond Future	3389.9400	3.3899	4617.7800	4.6178	36.220	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.40 Call	Bond Future	4910.2800	4.9103	6138.9000	6.1389	25.021	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.40 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.24 Call	Bond Future	10943.7500	10.9438	12172.3900	12.1724	11.227	0.0000	0.0000
2026/01/29	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	2040	05/02/2026	9.80 Call	Bond Future	7853.1000	7.8531	9081.7400	9.0817	15.645	0.0000	0.0000
2026/01/29	2040	07/05/2026	8.65 Put	Bond Future	2236.0400	2.2360	1505.8600	1.5059	32.655	0.0000	0.0000
2026/01/29	2040	07/05/2026	8.65 Call	Bond Future	837.2500	0.8373	1357.2800	1.3573	62.112	0.0000	0.0000
2026/01/29	2040	07/05/2026		Bond Future	8.8243	103.8690	8.6684	105.1192	1.768	0.0000	0.0000
2026/01/29	2040	07/05/2026	11.67 Call	Bond Future	19444.0300	19.4440	20693.6200	20.6936	6.427	0.0000	0.0000
2026/01/29	2040	07/05/2026	11.67 Put	Bond Future	1.1600	0.0012	0.5400	0.0005	53.448	0.0000	0.0000
2026/01/29	2040	07/05/2026	12.22 Call	Bond Future	22565.3900	22.5654	23815.5400	23.8155	5.540	0.0000	0.0000
2026/01/29	2040	07/05/2026	12.22 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2026/01/29	2040	07/05/2026	11.72 Call	Bond Future	19735.2000	19.7352	20984.9000	20.9849	6.332	0.0000	0.0000
2026/01/29	2040	07/05/2026	11.72 Put	Bond Future	0.9500	0.0010	0.4400	0.0004	53.684	0.0000	0.0000
2026/01/29	2040	07/05/2026	10.70 Put	Bond Future	23.9800	0.0240	12.9000	0.0129	46.205	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
2026/01/29	2040	07/05/2026	10.70 Call	Bond Future	13497.4300	13.4974	14736.5600	14.7366	9.180	0.0000
2026/01/29	2040	07/05/2026	12.53 Call	Bond Future	24247.6300	24.2476	25497.8200	25.4978	5.156	0.0000
2026/01/29	2040	07/05/2026	12.53 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2026/01/29	2040	07/05/2026	12.03 Call	Bond Future	21507.2000	21.5072	22757.2600	22.7573	5.812	0.0000
2026/01/29	2040	07/05/2026	12.03 Put	Bond Future	0.2600	0.0003	0.1100	0.0001	57.692	0.0000
2026/01/29	2040	07/05/2026	11.12 Put	Bond Future	9.0900	0.0091	4.7600	0.0048	47.635	0.0000
2026/01/29	2040	07/05/2026	11.12 Call	Bond Future	16143.0300	16.1430	17388.9100	17.3889	7.718	0.0000
2026/01/29	2040	06/08/2026		Bond Future	8.8806	101.2152	8.7192	102.4879	1.817	0.0000
2026/01/29	2040	06/08/2026	12.19 Call	Bond Future	21790.1200	21.7901	23059.4700	23.0595	5.825	0.0000
2026/01/29	2040	06/08/2026	12.19 Put	Bond Future	8.7300	0.0087	5.3800	0.0054	38.373	0.0000
2026/01/29	2040	05/11/2026		Bond Future	8.9369	102.9541	8.7702	104.2489	1.866	0.0000
2026/01/29	2040	05/11/2026	11.06 Call	Bond Future	14885.6200	14.8856	16114.1800	16.1142	8.253	0.0000
2026/01/29	2040	05/11/2026	11.06 Put	Bond Future	257.0900	0.2571	190.9000	0.1909	25.746	0.0000
2026/01/29	2040	05/11/2026	11.27 Call	Bond Future	16116.4700	16.1165	17356.9400	17.3569	7.697	0.0000
2026/01/29	2040	05/11/2026	11.27 Put	Bond Future	210.4100	0.2104	156.1300	0.1561	25.797	0.0000
2026/01/29	2040	05/11/2026	10.67 Call	Bond Future	12551.9700	12.5520	13751.1700	13.7512	9.554	0.0000
2026/01/29	2040	05/11/2026	10.67 Put	Bond Future	371.3100	0.3713	275.7600	0.2758	25.733	0.0000
2026/01/29	2040	05/11/2026	9.91 Put	Bond Future	813.8400	0.8138	607.7500	0.6078	25.323	0.0000
2026/01/29	2040	05/11/2026	9.91 Call	Bond Future	7927.1300	7.9271	9015.7900	9.0158	13.733	0.0000
2026/01/29	2040	04/02/2027		Bond Future	9.0029	100.1972	8.8303	101.5144	1.917	0.0000
2026/01/29	2040	04/02/2027	9.93 Call	Bond Future	7905.7500	7.9058	8959.3300	8.9593	13.327	0.0000
2026/01/29	2040	04/02/2027	9.93 Put	Bond Future	1224.9800	1.2250	961.3600	0.9614	21.520	0.0000
2026/01/29	2040	04/02/2027	10.17 Call	Bond Future	9294.1200	9.2941	10397.1400	10.3971	11.868	0.0000
2026/01/29	2040	04/02/2027	10.17 Put	Bond Future	987.0300	0.9870	772.8500	0.7729	21.699	0.0000
2026/01/29	2040	04/02/2027	9.67 Call	Bond Future	6436.1600	6.4362	7421.6700	7.4217	15.312	0.0000
2026/01/29	2040	04/02/2027	9.67 Put	Bond Future	1563.8400	1.5638	1232.1500	1.2322	21.210	0.0000
2026/01/29	2040	04/02/2027	8.78 Put	Bond Future	3893.3200	3.8933	3176.3000	3.1763	18.417	0.0000
2026/01/29	2040	04/02/2027	8.78 Call	Bond Future	2187.3000	2.1873	2787.4800	2.7875	27.439	0.0000
2026/01/29	2043	05/02/2026		Bond Future	121.8019	121.8019	123.0687	123.0687	1.040	0.0000
2026/01/29	2043	05/02/2026	109.66 Call	Bond Future	12141.8800	12.1419	13408.6900	13.4087	10.433	0.0000
2026/01/29	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2043	07/05/2026		Bond Future	123.9700	123.9700	125.2595	125.2595	1.040	0.0000
2026/01/29	2043	07/05/2026	111.70 Call	Bond Future	12270.0151	12.2700	13559.5006	13.5595	10.509	0.0000
2026/01/29	2043	07/05/2026	111.70 Put	Bond Future	0.0051	0.0000	0.0006	0.0000	89.130	0.0000
2026/01/29	2043	06/08/2026		Bond Future	123.3740	123.3740	124.6862	124.6862	1.064	0.0000
2026/01/29	2043	06/08/2026	110.88 Call	Bond Future	12495.4211	12.4954	13806.6874	13.8067	10.494	0.0000
2026/01/29	2043	06/08/2026	110.88 Put	Bond Future	1.4011	0.0014	0.4474	0.0004	68.071	0.0000
2026/01/29	2043	05/11/2026		Bond Future	125.5229	125.5229	126.8584	126.8584	1.064	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
2026/01/29	2043	05/11/2026	112.84 Call	Bond Future	12691.8931	12.6919	14022.2828	14.0223	10.482	0.0000
2026/01/29	2043	05/11/2026	112.84 Put	Bond Future	9.0031	0.0090	3.9328	0.0039	56.318	0.0000
2026/01/29	2043	04/02/2027		Bond Future	124.8053	124.8053	126.1623	126.1623	1.087	0.0000
2026/01/29	2043	04/02/2027	117.63 Call	Bond Future	7499.3844	7.4994	8733.9403	8.7339	16.462	0.0000
2026/01/29	2043	04/02/2027	117.63 Put	Bond Future	324.1244	0.3241	201.6403	0.2016	37.789	0.0000
2026/01/29	2044	05/02/2026	11.45 Call	Bond Future	18188.7700	18.1888	19645.8100	19.6458	8.011	0.0000
2026/01/29	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	11.25 Call	Bond Future	16909.8200	16.9098	18366.8600	18.3669	8.617	0.0000
2026/01/29	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	11.50 Call	Bond Future	18503.4900	18.5035	19960.5300	19.9605	7.874	0.0000
2026/01/29	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	10.90 Call	Bond Future	14592.0500	14.5921	16049.0900	16.0491	9.985	0.0000
2026/01/29	2044	05/02/2026	10.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	10.07 Call	Bond Future	8661.0100	8.6610	10118.0500	10.1181	16.823	0.0000
2026/01/29	2044	05/02/2026		Bond Future	8.9998	98.0312	8.8339	99.4883	1.844	0.0000
2026/01/29	2044	05/02/2026	11.56 Call	Bond Future	18878.5600	18.8786	20335.6000	20.3356	7.718	0.0000
2026/01/29	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	2044	05/02/2026	10.00 Call	Bond Future	8131.0100	8.1310	9588.0500	9.5881	17.920	0.0000
2026/01/29	2044	07/05/2026	Put	Bond Future	2259.3100	2.2593	1577.1200	1.5771	30.195	0.0000
2026/01/29	2044	07/05/2026	Call	Bond Future	2011.2200	2.0112	2811.6100	2.8116	39.796	0.0000
2026/01/29	2044	07/05/2026	10.00 Call	Bond Future	7803.3400	7.8033	9199.3300	9.1993	17.890	0.0000
2026/01/29	2044	07/05/2026	10.00 Put	Bond Future	184.1600	0.1842	97.5700	0.0976	47.019	0.0000
2026/01/29	2044	07/05/2026		Bond Future	9.0548	99.7519	8.8838	101.2345	1.889	0.0000
2026/01/29	2044	07/05/2026	11.80 Call	Bond Future	19802.5700	19.8026	21283.8400	21.2838	7.480	0.0000
2026/01/29	2044	07/05/2026	11.80 Put	Bond Future	2.4100	0.0024	1.1000	0.0011	54.357	0.0000
2026/01/29	2044	06/08/2026		Bond Future	9.1114	97.1499	8.9350	98.6591	1.936	0.0000
2026/01/29	2044	06/08/2026	12.42 Call	Bond Future	22832.1700	22.8322	24336.6100	24.3366	6.589	0.0000
2026/01/29	2044	06/08/2026	12.42 Put	Bond Future	11.8000	0.0118	7.0600	0.0071	40.169	0.0000
2026/01/29	2044	05/11/2026		Bond Future	9.1676	98.8189	8.9859	100.3542	1.982	0.0000
2026/01/29	2044	05/11/2026	11.34 Call	Bond Future	16160.9500	16.1610	17612.9500	17.6130	8.985	0.0000
2026/01/29	2044	05/11/2026	11.34 Put	Bond Future	315.0900	0.3151	231.7200	0.2317	26.459	0.0000
2026/01/29	2044	04/02/2027		Bond Future	9.2324	96.1168	9.0449	97.6787	2.031	0.0000
2026/01/29	2044	04/02/2027	10.18 Call	Bond Future	8664.0700	8.6641	9922.2800	9.9223	14.522	0.0000
2026/01/29	2044	04/02/2027	10.18 Put	Bond Future	1316.1900	1.3162	1012.4700	1.0125	23.076	0.0000
2026/01/29	2046	05/02/2026		Bond Future	141.2496	141.2496	141.5466	141.5466	0.210	0.0000
2026/01/29	2046	05/02/2026	121.65 Call	Bond Future	19599.5500	19.5996	19896.6400	19.8966	1.516	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
2026/01/29	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2046	07/05/2026		Bond Future	141.4782	141.4782	141.7808	0.214	0.0000	0.0000
2026/01/29	2046	07/05/2026	124.95 Call	Bond Future	16528.1700	16.5282	16830.7500	16.8308	1.831	0.0000
2026/01/29	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2046	06/08/2026		Bond Future	144.0416	144.0416	144.3497	144.3497	0.214	0.0000
2026/01/29	2046	06/08/2026	122.38 Call	Bond Future	21661.6100	21.6616	21969.6700	21.9697	1.422	0.0000
2026/01/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2046	05/11/2026		Bond Future	144.2323	144.2323	144.5452	144.5452	0.217	0.0000
2026/01/29	2046	05/11/2026	125.48 Call	Bond Future	18752.2700	18.7523	19065.2200	19.0652	1.669	0.0000
2026/01/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2046	04/02/2027		Bond Future	146.7189	146.7189	147.0378	147.0378	0.217	0.0000
2026/01/29	2046	04/02/2027	131.09 Call	Bond Future	15628.9400	15.6289	15947.7700	15.9478	2.040	0.0000
2026/01/29	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2050	05/02/2026		Bond Future	143.0753	143.0753	144.1639	144.1639	0.761	0.0000
2026/01/29	2050	05/02/2026	122.82 Call	Bond Future	20255.3400	20.2553	21343.9400	21.3439	5.374	0.0000
2026/01/29	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2050	07/05/2026		Bond Future	145.6222	145.6222	146.7304	146.7304	0.761	0.0000
2026/01/29	2050	07/05/2026	124.07 Call	Bond Future	21552.2200	21.5522	22660.3800	22.6604	5.142	0.0000
2026/01/29	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2050	06/08/2026		Bond Future	145.8204	145.8204	146.9482	146.9482	0.773	0.0000
2026/01/29	2050	06/08/2026	123.27 Call	Bond Future	22550.3700	22.5504	23678.2400	23.6782	5.002	0.0000
2026/01/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2050	05/11/2026		Bond Future	148.3608	148.3608	149.5087	149.5087	0.774	0.0000
2026/01/29	2050	05/11/2026	123.84 Call	Bond Future	24520.8200	24.5208	25668.7300	25.6687	4.681	0.0000
2026/01/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	2050	04/02/2027		Bond Future	148.4442	148.4442	149.6108	149.6108	0.786	0.0000
2026/01/29	2050	04/02/2027	132.39 Call	Bond Future	16054.2100	16.0542	17220.8400	17.2208	7.267	0.0000
2026/01/29	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/01/29	AL37	05/02/2026		Index Future	1275.0710	1275.0710	1277.7230	1277.7230	0.208	0.0000
2026/01/29	AL37	07/05/2026		Index Future	1297.4520	1297.4520	1300.1510	1300.1510	0.208	0.0000
2026/01/29	AL37	06/08/2026		Index Future	1320.3970	1320.3970	1323.1450	1323.1450	0.208	0.0000
2026/01/29	AL37	05/11/2026		Index Future	1343.3590	1343.3590	1346.1580	1346.1580	0.208	0.0000
2026/01/29	AL37	04/02/2027		Index Future	1366.2390	1366.2390	1369.0900	1369.0900	0.209	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
2026/01/29	AL7T	05/02/2026		Index Future	1652.8830	1652.8830	1665.6670	1665.6670	0.773	0.0000
2026/01/29	AL7T	07/05/2026		Index Future	1681.8950	1681.8950	1694.9030	1694.9030	0.773	0.0000
2026/01/29	AL7T	06/08/2026		Index Future	1711.6390	1711.6390	1724.8800	1724.8800	0.774	0.0000
2026/01/29	AL7T	05/11/2026		Index Future	1741.4050	1741.4050	1754.8800	1754.8800	0.774	0.0000
2026/01/29	AL7T	04/02/2027		Index Future	1771.0650	1771.0650	1784.7740	1784.7740	0.774	0.0000
2026/01/29	ALBI	05/02/2026		Index Future	1393.3560	1393.3560	1405.6680	1405.6680	0.884	0.0000
2026/01/29	ALBI	07/05/2026		Index Future	1417.8130	1417.8130	1430.3410	1430.3410	0.884	0.0000
2026/01/29	ALBI	06/08/2026		Index Future	1442.8870	1442.8870	1455.6380	1455.6380	0.884	0.0000
2026/01/29	ALBI	05/11/2026		Index Future	1467.9800	1467.9800	1480.9560	1480.9560	0.884	0.0000
2026/01/29	ALBI	04/02/2027		Index Future	1492.9820	1492.9820	1506.1840	1506.1840	0.884	0.0000
2026/01/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/01/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	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
2026/01/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/01/29	ES33	05/02/2026		Bond Future	8.5557	97.2478	8.4446	97.8388	1.299	0.0000
2026/01/29	ES33	05/02/2026	11.49 Call	Bond Future	14052.3300	14.0523	14643.3000	14.6433	4.205	0.0000
2026/01/29	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	ES33	07/05/2026		Bond Future	8.6157	95.1864	8.4995	95.7879	1.348	0.0000
2026/01/29	ES33	07/05/2026	11.69 Call	Bond Future	14305.8300	14.3058	14907.3300	14.9073	4.205	0.0000
2026/01/29	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	ES33	06/08/2026		Bond Future	8.6762	96.9109	8.5545	97.5234	1.402	0.0000
2026/01/29	ES33	06/08/2026	12.02 Call	Bond Future	15042.2700	15.0423	15654.7800	15.6548	4.072	0.0000
2026/01/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	ES33	05/11/2026		Bond Future	8.7497	94.8077	8.6222	95.4311	1.457	0.0000
2026/01/29	ES33	05/11/2026	10.83 Call	Bond Future	9479.2700	9.4793	10102.6800	10.1027	6.577	0.0000
2026/01/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	ES33	04/02/2027		Bond Future	8.8407	96.4405	8.7067	97.0750	1.516	0.0000
2026/01/29	ES33	04/02/2027	9.70 Call	Bond Future	3943.9500	3.9440	4578.4600	4.5785	16.088	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	
2026/01/29	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	ES42	05/02/2026		Bond Future	9.1853	96.7794	9.0292	98.0393	1.699	0.0000	0.0000
2026/01/29	ES42	05/02/2026	11.85 Call	Bond Future	18179.7000	18.1797	19439.5900	19.4396	6.930	0.0000	0.0000
2026/01/29	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	ES42	07/05/2026		Bond Future	9.2445	94.2381	9.0835	95.5204	1.742	0.0000	0.0000
2026/01/29	ES42	07/05/2026	12.20 Call	Bond Future	19596.6500	19.5967	20878.9800	20.8790	6.544	0.0000	0.0000
2026/01/29	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	ES42	06/08/2026		Bond Future	9.3032	95.9452	9.1370	97.2508	1.786	0.0000	0.0000
2026/01/29	ES42	06/08/2026	12.65 Call	Bond Future	21470.9000	21.4709	22776.5100	22.7765	6.081	0.0000	0.0000
2026/01/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	ES42	05/11/2026		Bond Future	9.3678	93.3529	9.1962	94.6815	1.831	0.0000	0.0000
2026/01/29	ES42	05/11/2026	11.66 Call	Bond Future	15388.0900	15.3881	16716.7200	16.7167	8.634	0.0000	0.0000
2026/01/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	ES42	04/02/2027		Bond Future	9.4410	94.9592	9.2638	96.3110	1.877	0.0000	0.0000
2026/01/29	ES42	04/02/2027	10.29 Call	Bond Future	6099.2800	6.0993	7451.0900	7.4511	22.163	0.0000	0.0000
2026/01/29	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	GOVI	05/02/2026		GOVI	1367.2270	1367.2270	1379.4370	1379.4370	0.893	0.0000	0.0000
2026/01/29	GOVI	05/02/2026	1,150. Call 00	GOVI	2172270.0000	217.2270	2294370.0000	229.4370	5.621	0.0000	0.0000
2026/01/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	GOVI	07/05/2026		GOVI	1391.2250	1391.2250	1403.6500	1403.6500	0.893	0.0000	0.0000
2026/01/29	GOVI	07/05/2026	1,177. Call 00	GOVI	2142250.0000	214.2250	2266500.0000	226.6500	5.800	0.0000	0.0000
2026/01/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	GOVI	06/08/2026		GOVI	1415.8290	1415.8290	1428.4750	1428.4750	0.893	0.0000	0.0000
2026/01/29	GOVI	06/08/2026	1,189. Call 00	GOVI	2268290.0000	226.8290	2394750.0000	239.4750	5.575	0.0000	0.0000
2026/01/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	GOVI	05/11/2026		GOVI	1440.4510	1440.4510	1453.3200	1453.3200	0.893	0.0000	0.0000
2026/01/29	GOVI	05/11/2026	1,277. Call 00	GOVI	1634510.0000	163.4510	1763200.0000	176.3200	7.873	0.0000	0.0000
2026/01/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	GOVI	04/02/2027		GOVI	1464.9850	1464.9850	1478.0770	1478.0770	0.894	0.0000	0.0000
2026/01/29	GOVI	04/02/2027	1,369. Call 00	GOVI	959850.0000	95.9850	1090770.0000	109.0770	13.640	0.0000	0.0000
2026/01/29	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	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
2026/01/29	I258	05/02/2026		Bond Future	125.4598	125.4598	130.2888	3.849	0.0000	0.0000
2026/01/29	I258	05/02/2026	111.65 Call	Bond Future	13809.8100	13.8098	18638.8000	18.6388	34.968	0.0000
2026/01/29	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/01/29	I258	07/05/2026		Bond Future	127.6933	127.6933	132.6082	132.6082	3.849	0.0000
2026/01/29	I258	07/05/2026	113.73 Call	Bond Future	13964.0394	13.9640	18878.1976	18.8782	35.192	0.0000
2026/01/29	I258	07/05/2026	113.73 Put	Bond Future	0.7094	0.0007	0.0076	0.0000	98.926	0.0000
2026/01/29	I258	06/08/2026		Bond Future	127.1647	127.1647	132.1681	132.1681	3.935	0.0000
2026/01/29	I258	06/08/2026	112.95 Call	Bond Future	14240.2723	14.2403	19220.4217	19.2204	34.972	0.0000
2026/01/29	I258	06/08/2026	112.95 Put	Bond Future	25.5923	0.0256	2.3717	0.0024	90.733	0.0000
2026/01/29	I258	05/11/2026		Bond Future	129.3796	129.3796	134.4706	134.4706	3.935	0.0000
2026/01/29	I258	05/11/2026	114.95 Call	Bond Future	14520.4405	14.5204	19536.6920	19.5367	34.546	0.0000
2026/01/29	I258	05/11/2026	114.95 Put	Bond Future	90.8205	0.0908	16.1420	0.0161	82.227	0.0000
2026/01/29	I258	04/02/2027		Bond Future	128.7284	128.7284	133.9060	133.9060	4.022	0.0000
2026/01/29	I258	04/02/2027	118.90 Call	Bond Future	10490.2486	10.4902	15218.3830	15.2184	45.072	0.0000
2026/01/29	I258	04/02/2027	118.90 Put	Bond Future	661.8186	0.6618	212.4030	0.2124	67.906	0.0000
2026/01/29	IGOV	05/02/2026		Index Future	435.4340	435.4340	436.7320	436.7320	0.298	0.0000
2026/01/29	IGOV	07/05/2026		Index Future	443.1850	443.1850	444.5060	444.5060	0.298	0.0000
2026/01/29	IGOV	06/08/2026		Index Future	451.1290	451.1290	452.4740	452.4740	0.298	0.0000
2026/01/29	IGOV	05/11/2026		Index Future	459.0790	459.0790	460.4490	460.4490	0.298	0.0000
2026/01/29	IGOV	04/02/2027		Index Future	467.0010	467.0010	468.3960	468.3960	0.299	0.0000
2026/01/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/01/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/01/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/01/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/01/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/01/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/01/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/01/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/01/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/01/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/01/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/01/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/01/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/01/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/01/29	R033	05/02/2026		Bond Future	7.7581	115.7437	7.7126	116.0089	0.587	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	
2026/01/29	R033	05/02/2026	10.49 Call	Bond Future	14533.9400	14.5339	14799.0900	14.7991	1.824	0.0000	0.0000
2026/01/29	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R033	07/05/2026		Bond Future	7.7907	112.7338	7.7429	113.0037	0.614	0.0000	0.0000
2026/01/29	R033	07/05/2026	10.38 Call	Bond Future	13469.5200	13.4695	13735.7700	13.7358	1.977	0.0000	0.0000
2026/01/29	R033	07/05/2026	10.38 Put	Bond Future	23.9400	0.0239	20.3400	0.0203	15.038	0.0000	0.0000
2026/01/29	R033	06/08/2026		Bond Future	7.8222	114.7489	7.7719	115.0237	0.643	0.0000	0.0000
2026/01/29	R033	06/08/2026	10.25 Call	Bond Future	12530.3800	12.5304	12786.1700	12.7862	2.041	0.0000	0.0000
2026/01/29	R033	06/08/2026	10.25 Put	Bond Future	235.7500	0.2358	216.7900	0.2168	8.042	0.0000	0.0000
2026/01/29	R033	05/11/2026		Bond Future	7.8629	111.6815	7.8100	111.9613	0.674	0.0000	0.0000
2026/01/29	R033	05/11/2026	9.33 Call	Bond Future	8244.1900	8.2442	8472.2000	8.4722	2.766	0.0000	0.0000
2026/01/29	R033	05/11/2026	9.33 Put	Bond Future	839.5600	0.8396	787.8100	0.7878	6.164	0.0000	0.0000
2026/01/29	R033	04/02/2027		Bond Future	7.9172	113.5792	7.8613	113.8640	0.706	0.0000	0.0000
2026/01/29	R033	04/02/2027	8.65 Call	Bond Future	5563.2100	5.5632	5753.8200	5.7538	3.426	0.0000	0.0000
2026/01/29	R033	04/02/2027	8.65 Put	Bond Future	1914.9700	1.9150	1820.7300	1.8207	4.921	0.0000	0.0000
2026/01/29	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	11.00 Call	Bond Future	17164.1600	17.1642	17860.2200	17.8602	4.055	0.0000	0.0000
2026/01/29	R035	05/02/2026	11.17 Call	Bond Future	18039.1300	18.0391	18735.1900	18.7352	3.859	0.0000	0.0000
2026/01/29	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.67 Call	Bond Future	15431.9300	15.4319	16127.9900	16.1280	4.511	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.17 Call	Bond Future	12719.9300	12.7199	13415.9900	13.4160	5.472	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.44 Call	Bond Future	14197.7100	14.1977	14893.7700	14.8938	4.903	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.94 Call	Bond Future	16852.5400	16.8525	17548.6000	17.5486	4.130	0.0000	0.0000
2026/01/29	R035	05/02/2026	12.44 Call	Bond Future	24220.6500	24.2207	24916.7100	24.9167	2.874	0.0000	0.0000
2026/01/29	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026		Bond Future	8.0588	109.1616	7.9530	109.8576	1.313	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.79 Call	Bond Future	16067.0400	16.0670	16763.1000	16.7631	4.332	0.0000	0.0000
2026/01/29	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.45 Call	Bond Future	2523.5000	2.5235	3218.3500	3.2184	27.535	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.45 Put	Bond Future	1.2500	0.0013	0.0400	0.0000	96.800	0.0000	0.0000
2026/01/29	R035	05/02/2026	9.25 Call	Bond Future	7439.9100	7.4399	8135.9700	8.1360	9.356	0.0000	0.0000
2026/01/29	R035	05/02/2026	9.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.85 Call	Bond Future	5020.5400	5.0205	5716.6000	5.7166	13.864	0.0000	0.0000
2026/01/29	R035	05/02/2026	9.64 Call	Bond Future	9725.4700	9.7255	10421.5300	10.4215	7.157	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
2026/01/29	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	9.14 Call	Bond Future	6782.2900	6.7823	7478.3500	7.4784	10.263	0.0000	0.0000
2026/01/29	R035	05/02/2026	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.64 Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/29	R035	05/02/2026	8.64 Call	Bond Future	3719.0000	3.7190	4415.0200	4.4150	18.715	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.29 Put	Bond Future	732.2700	0.7323	512.9700	0.5130	29.948	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.29 Call	Bond Future	1966.5100	1.9665	2455.5400	2.4555	24.868	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.79 Put	Bond Future	217.3400	0.2173	143.9800	0.1440	33.754	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.79 Call	Bond Future	4543.7800	4.5438	5178.7500	5.1788	13.974	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.20 Call	Bond Future	6855.8800	6.8559	7534.8000	7.5348	9.903	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.20 Put	Bond Future	82.8900	0.0829	53.4800	0.0535	35.481	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.55 Call	Bond Future	3245.2400	3.2452	3828.4000	3.8284	17.970	0.0000	0.0000
2026/01/29	R035	07/05/2026	8.55 Put	Bond Future	387.8800	0.3879	262.7100	0.2627	32.270	0.0000	0.0000
2026/01/29	R035	07/05/2026		Bond Future	8.0958	106.5776	7.9857	107.2860	1.360	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.86 Call	Bond Future	15918.0400	15.9180	16626.0700	16.6261	4.448	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.86 Put	Bond Future	0.6800	0.0007	0.3800	0.0004	44.118	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.66 Call	Bond Future	14878.4800	14.8785	15586.1300	15.5861	4.756	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.66 Put	Bond Future	1.6100	0.0016	0.9300	0.0009	42.236	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.16 Call	Bond Future	12213.9800	12.2140	12918.6400	12.9186	5.769	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.16 Put	Bond Future	9.6800	0.0097	6.0100	0.0060	37.913	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.66 Put	Bond Future	28.3900	0.0284	17.9000	0.0179	36.950	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.66 Call	Bond Future	9454.5500	9.4546	10152.3900	10.1524	7.381	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.71 Call	Bond Future	15139.8000	15.1398	15847.5800	15.8476	4.675	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.71 Put	Bond Future	1.3000	0.0013	0.7500	0.0008	42.308	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.21 Call	Bond Future	12484.9700	12.4850	13189.9900	13.1900	5.647	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.21 Put	Bond Future	8.7400	0.0087	5.4300	0.0054	37.872	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.71 Put	Bond Future	25.3700	0.0254	15.9600	0.0160	37.091	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.71 Call	Bond Future	9734.2300	9.7342	10433.1500	10.4332	7.180	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.64 Call	Bond Future	14773.6900	14.7737	15481.2800	15.4813	4.790	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.64 Put	Bond Future	1.7500	0.0018	1.0100	0.0010	42.286	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.14 Call	Bond Future	12105.3200	12.1053	12809.8300	12.8098	5.820	0.0000	0.0000
2026/01/29	R035	07/05/2026	10.14 Put	Bond Future	10.0900	0.0101	6.2700	0.0063	37.859	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.64 Put	Bond Future	29.7000	0.0297	18.7300	0.0187	36.936	0.0000	0.0000
2026/01/29	R035	07/05/2026	9.64 Call	Bond Future	9342.4700	9.3425	10039.8300	10.0398	7.464	0.0000	0.0000
2026/01/29	R035	06/08/2026	10.22 Call	Bond Future	12146.4400	12.1464	12847.0100	12.8470	5.768	0.0000	0.0000
2026/01/29	R035	06/08/2026	10.22 Put	Bond Future	83.7700	0.0838	63.2200	0.0632	24.531	0.0000	0.0000
2026/01/29	R035	06/08/2026	9.72 Call	Bond Future	9509.1100	9.5091	10190.8500	10.1909	7.169	0.0000	0.0000
2026/01/29	R035	06/08/2026	9.72 Put	Bond Future	163.3300	0.1633	123.9500	0.1240	24.111	0.0000	0.0000
2026/01/29	R035	06/08/2026	9.22 Put	Bond Future	335.7900	0.3358	257.6600	0.2577	23.268	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
2026/01/29	R035	06/08/2026	9.22 Call	Bond Future	6859.3700	6.8594	7502.3600	7.5024	9.374	0.0000
2026/01/29	R035	06/08/2026	10.13 Call	Bond Future	11675.2000	11.6752	12373.3000	12.3733	5.979	0.0000
2026/01/29	R035	06/08/2026	10.13 Put	Bond Future	94.0000	0.0940	70.9800	0.0710	24.489	0.0000
2026/01/29	R035	06/08/2026	9.63 Call	Bond Future	9030.9300	9.0309	9707.6100	9.7076	7.493	0.0000
2026/01/29	R035	06/08/2026	9.63 Put	Bond Future	185.2400	0.1852	140.8000	0.1408	23.990	0.0000
2026/01/29	R035	06/08/2026	9.13 Put	Bond Future	381.3800	0.3814	293.1900	0.2932	23.124	0.0000
2026/01/29	R035	06/08/2026	9.13 Call	Bond Future	6385.4400	6.3854	7018.3700	7.0184	9.912	0.0000
2026/01/29	R035	06/08/2026		Bond Future	8.1326	108.4828	8.0178	109.2039	1.412	0.0000
2026/01/29	R035	06/08/2026	11.06 Call	Bond Future	16413.0400	16.4130	17130.9100	17.1309	4.374	0.0000
2026/01/29	R035	06/08/2026	11.06 Put	Bond Future	11.0100	0.0110	7.7600	0.0078	29.519	0.0000
2026/01/29	R035	06/08/2026	8.29 Put	Bond Future	1340.4800	1.3405	1065.6900	1.0657	20.499	0.0000
2026/01/29	R035	06/08/2026	8.29 Call	Bond Future	2318.8000	2.3188	2765.1300	2.7651	19.248	0.0000
2026/01/29	R035	06/08/2026	8.79 Put	Bond Future	627.8300	0.6278	487.4700	0.4875	22.356	0.0000
2026/01/29	R035	06/08/2026	8.79 Call	Bond Future	4636.6100	4.6366	5217.3700	5.2174	12.526	0.0000
2026/01/29	R035	06/08/2026	9.39 Call	Bond Future	7757.0600	7.7571	8416.3900	8.4164	8.500	0.0000
2026/01/29	R035	06/08/2026	9.39 Put	Bond Future	261.8300	0.2618	200.0400	0.2000	23.599	0.0000
2026/01/29	R035	06/08/2026	9.71 Call	Bond Future	9455.9900	9.4560	10137.2000	10.1372	7.204	0.0000
2026/01/29	R035	06/08/2026	9.71 Put	Bond Future	165.6100	0.1656	125.7000	0.1257	24.099	0.0000
2026/01/29	R035	06/08/2026	9.21 Call	Bond Future	6806.5800	6.8066	7448.5100	7.4485	9.431	0.0000
2026/01/29	R035	06/08/2026	9.21 Put	Bond Future	340.5400	0.3405	261.3500	0.2614	23.254	0.0000
2026/01/29	R035	06/08/2026	8.71 Put	Bond Future	707.4600	0.7075	550.8900	0.5509	22.131	0.0000
2026/01/29	R035	06/08/2026	8.71 Call	Bond Future	4239.1500	4.2392	4803.7000	4.8037	13.318	0.0000
2026/01/29	R035	05/11/2026	9.80 Call	Bond Future	9573.4900	9.5735	10252.0900	10.2521	7.088	0.0000
2026/01/29	R035	05/11/2026	9.80 Put	Bond Future	265.8400	0.2658	210.7100	0.2107	20.738	0.0000
2026/01/29	R035	05/11/2026	9.30 Call	Bond Future	7034.4000	7.0344	7671.0800	7.6711	9.051	0.0000
2026/01/29	R035	05/11/2026	9.30 Put	Bond Future	480.4900	0.4805	383.4400	0.3834	20.198	0.0000
2026/01/29	R035	05/11/2026	8.80 Put	Bond Future	882.2100	0.8822	710.8100	0.7108	19.428	0.0000
2026/01/29	R035	05/11/2026	8.80 Call	Bond Future	4577.8000	4.5778	5140.1300	5.1401	12.284	0.0000
2026/01/29	R035	05/11/2026		Bond Future	8.1801	105.8489	8.0604	106.5827	1.463	0.0000
2026/01/29	R035	05/11/2026	10.03 Call	Bond Future	10744.3800	10.7444	11435.4400	11.4354	6.432	0.0000
2026/01/29	R035	05/11/2026	10.03 Put	Bond Future	203.9400	0.2039	161.2700	0.1613	20.923	0.0000
2026/01/29	R035	04/02/2027		Bond Future	8.2398	107.6486	8.1147	108.3952	1.519	0.0000
2026/01/29	R035	04/02/2027	9.02 Call	Bond Future	5492.0900	5.4921	6069.6900	6.0697	10.517	0.0000
2026/01/29	R035	04/02/2027	9.02 Put	Bond Future	988.3600	0.9884	819.3900	0.8194	17.096	0.0000
2026/01/29	R038	05/02/2026		Bond Future	8.5547	121.2592	8.4288	122.3165	1.472	0.0000
2026/01/29	R038	05/02/2026	11.44 Call	Bond Future	20973.9300	20.9739	22031.2600	22.0313	5.041	0.0000
2026/01/29	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/01/29	R038	07/05/2026		Bond Future	8.6064	117.9050	8.4758	118.9810	1.517	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	
2026/01/29	R038	07/05/2026	11.40 Call	Bond Future	20056.9900	20.0570	21132.3500	21.1324	5.362	0.0000	0.0000
2026/01/29	R038	07/05/2026	11.40 Put	Bond Future	1.1900	0.0012	0.6200	0.0006	47.899	0.0000	0.0000
2026/01/29	R038	06/08/2026		Bond Future	8.6581	120.0125	8.5226	121.1078	1.565	0.0000	0.0000
2026/01/29	R038	06/08/2026	11.77 Call	Bond Future	21669.4500	21.6695	22760.1700	22.7602	5.033	0.0000	0.0000
2026/01/29	R038	06/08/2026	11.77 Put	Bond Future	13.8600	0.0139	9.3300	0.0093	32.684	0.0000	0.0000
2026/01/29	R038	05/11/2026		Bond Future	8.7166	116.5946	8.5760	117.7089	1.613	0.0000	0.0000
2026/01/29	R038	05/11/2026	10.72 Call	Bond Future	14600.6000	14.6006	15663.0500	15.6631	7.277	0.0000	0.0000
2026/01/29	R038	05/11/2026	10.72 Put	Bond Future	211.9100	0.2119	160.0300	0.1600	24.482	0.0000	0.0000
2026/01/29	R038	04/02/2027		Bond Future	8.7855	118.5755	8.6394	119.7093	1.662	0.0000	0.0000
2026/01/29	R038	04/02/2027	9.60 Call	Bond Future	7386.1500	7.3862	8267.7300	8.2677	11.936	0.0000	0.0000
2026/01/29	R038	04/02/2027	9.60 Put	Bond Future	1336.0200	1.3360	1083.8400	1.0838	18.875	0.0000	0.0000
2026/01/29	R053	05/02/2026		Bond Future	8.8390	132.7266	8.6732	134.8581	1.876	0.0000	0.0000
2026/01/29	R053	05/02/2026	11.49 Call	Bond Future	27392.8500	27.3929	29524.3500	29.5244	7.781	0.0000	0.0000
2026/01/29	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R053	07/05/2026		Bond Future	8.8830	129.1967	8.7125	131.3656	1.919	0.0000	0.0000
2026/01/29	R053	07/05/2026	11.69 Call	Bond Future	28424.3000	28.4243	30591.6800	30.5917	7.625	0.0000	0.0000
2026/01/29	R053	07/05/2026	11.69 Put	Bond Future	2.7500	0.0028	1.2100	0.0012	56.000	0.0000	0.0000
2026/01/29	R053	06/08/2026		Bond Future	8.9267	131.5061	8.7514	133.7139	1.964	0.0000	0.0000
2026/01/29	R053	06/08/2026	12.28 Call	Bond Future	32411.4600	32.4115	34612.5000	34.6125	6.791	0.0000	0.0000
2026/01/29	R053	06/08/2026	12.28 Put	Bond Future	16.6800	0.0167	9.8700	0.0099	40.827	0.0000	0.0000
2026/01/29	R053	05/11/2026		Bond Future	8.9746	127.9077	8.7943	130.1538	2.009	0.0000	0.0000
2026/01/29	R053	05/11/2026	11.21 Call	Bond Future	23521.6000	23.5216	25660.7000	25.6607	9.094	0.0000	0.0000
2026/01/29	R053	05/11/2026	11.21 Put	Bond Future	389.6000	0.3896	282.6500	0.2827	27.451	0.0000	0.0000
2026/01/29	R053	04/02/2027		Bond Future	9.0292	130.0810	8.8436	132.3657	2.055	0.0000	0.0000
2026/01/29	R053	04/02/2027	9.99 Call	Bond Future	12673.2000	12.6732	14524.0000	14.5240	14.604	0.0000	0.0000
2026/01/29	R053	04/02/2027	9.99 Put	Bond Future	1865.4600	1.8655	1431.4900	1.4315	23.263	0.0000	0.0000
2026/01/29	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/01/29	R186	05/02/2026	8.43 Call	Bond Future	23.3300	0.0233	21.8200	0.0218	6.472	0.0000	0.0000
2026/01/29	R186	05/02/2026	8.43 Put	Bond Future	23.3300	0.0233	21.8200	0.0218	6.472	0.0000	0.0000
2026/01/29	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/01/29	R186	07/05/2026	8.69 Call	Bond Future	82.1300	0.0821	81.7100	0.0817	0.511	0.0000	0.0000
2026/01/29	R186	07/05/2026	8.69 Put	Bond Future	82.1300	0.0821	81.7100	0.0817	0.511	0.0000	0.0000
2026/01/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/01/29	R186	06/08/2026	8.57 Call	Bond Future	77.5900	0.0776	77.3900	0.0774	0.258	0.0000	0.0000
2026/01/29	R186	06/08/2026	8.57 Put	Bond Future	77.5900	0.0776	77.3900	0.0774	0.258	0.0000	0.0000
2026/01/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/01/29	R186	05/11/2026	8.12 Call	Bond Future	46.7300	0.0467	46.6500	0.0467	0.171	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	
2026/01/29	R186	05/11/2026	8.12 Put	Bond Future	46.7300	0.0467	46.6500	0.0467	0.171	0.0000	0.0000
2026/01/29	R202	05/02/2026		Bond Future	293.9735	293.9735	295.1298	295.1298	0.393	0.0000	0.0000
2026/01/29	R202	05/02/2026	277.82 Call	Bond Future	16153.5100	16.1535	17309.7800	17.3098	7.158	0.0000	0.0000
2026/01/29	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R202	07/05/2026		Bond Future	299.2064	299.2064	300.3834	300.3834	0.393	0.0000	0.0000
2026/01/29	R202	07/05/2026	277.55 Call	Bond Future	21656.3800	21.6564	22833.3900	22.8334	5.435	0.0000	0.0000
2026/01/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R202	06/08/2026		Bond Future	299.2317	299.2317	300.4297	300.4297	0.400	0.0000	0.0000
2026/01/29	R202	06/08/2026	278.86 Call	Bond Future	20371.7300	20.3717	21569.6700	21.5697	5.880	0.0000	0.0000
2026/01/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R202	05/11/2026		Bond Future	304.4449	304.4449	305.6645	305.6645	0.401	0.0000	0.0000
2026/01/29	R202	05/11/2026	280.46 Call	Bond Future	23984.9400	23.9849	25204.4800	25.2045	5.085	0.0000	0.0000
2026/01/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R202	04/02/2027		Bond Future	304.2211	304.2211	305.4596	305.4596	0.407	0.0000	0.0000
2026/01/29	R202	04/02/2027	294.73 Call	Bond Future	9491.1000	9.4911	10729.5900	10.7296	13.049	0.0000	0.0000
2026/01/29	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R209	05/02/2026		Bond Future	8.2538	88.6900	8.1430	89.3775	1.342	0.0000	0.0000
2026/01/29	R209	05/02/2026	10.93 Call	Bond Future	14678.1500	14.6782	15365.6100	15.3656	4.684	0.0000	0.0000
2026/01/29	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R209	07/05/2026		Bond Future	8.2943	87.0964	8.1796	87.7959	1.383	0.0000	0.0000
2026/01/29	R209	07/05/2026	11.07 Call	Bond Future	14927.2800	14.9273	15626.4800	15.6265	4.684	0.0000	0.0000
2026/01/29	R209	07/05/2026	11.07 Put	Bond Future	0.7300	0.0007	0.4000	0.0004	45.205	0.0000	0.0000
2026/01/29	R209	06/08/2026		Bond Future	8.3347	88.6532	8.2157	89.3653	1.427	0.0000	0.0000
2026/01/29	R209	06/08/2026	11.39 Call	Bond Future	15995.6100	15.9956	16705.0200	16.7050	4.435	0.0000	0.0000
2026/01/29	R209	06/08/2026	11.39 Put	Bond Future	8.9000	0.0089	6.2000	0.0062	30.337	0.0000	0.0000
2026/01/29	R209	05/11/2026		Bond Future	8.3816	87.0273	8.2582	87.7519	1.472	0.0000	0.0000
2026/01/29	R209	05/11/2026	10.32 Call	Bond Future	10666.2600	10.6663	11345.9300	11.3459	6.372	0.0000	0.0000
2026/01/29	R209	05/11/2026	10.32 Put	Bond Future	226.0000	0.2260	181.0700	0.1811	19.881	0.0000	0.0000
2026/01/29	R209	04/02/2027		Bond Future	8.4383	88.5068	8.3102	89.2440	1.518	0.0000	0.0000
2026/01/29	R209	04/02/2027	9.28 Call	Bond Future	5553.8200	5.5538	6134.2000	6.1342	10.450	0.0000	0.0000
2026/01/29	R209	04/02/2027	9.28 Put	Bond Future	902.0400	0.9020	745.2200	0.7452	17.385	0.0000	0.0000
2026/01/29	R210	05/02/2026		Bond Future	259.0834	259.0834	258.9471	258.9471	0.053	0.0000	0.0000
2026/01/29	R210	05/02/2026	253.10 Call	Bond Future	5983.4200	5.9834	5847.1200	5.8471	2.278	0.0000	0.0000
2026/01/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R210	07/05/2026		Bond Future	260.2305	260.2305	260.0917	260.0917	0.053	0.0000	0.0000
2026/01/29	R210	07/05/2026	255.40 Call	Bond Future	4830.4700	4.8305	4691.7300	4.6917	2.872	0.0000	0.0000
2026/01/29	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	
2026/01/29	R210	06/08/2026			Bond Future	264.9454	264.9454	264.8045	264.8045	0.053	0.0000	0.0000
2026/01/29	R210	06/08/2026	259.84 Call		Bond Future	5105.4300	5.1054	4964.4900	4.9645	2.761	0.0000	0.0000
2026/01/29	R210	06/08/2026	259.84 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R210	05/11/2026			Bond Future	266.0464	266.0464	265.9024	265.9024	0.054	0.0000	0.0000
2026/01/29	R210	05/11/2026	253.33 Call		Bond Future	12716.4300	12.7164	12572.4200	12.5724	1.132	0.0000	0.0000
2026/01/29	R210	05/11/2026	253.33 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R210	04/02/2027			Bond Future	270.6341	270.6341	270.4883	270.4883	0.054	0.0000	0.0000
2026/01/29	R210	04/02/2027	266.03 Call		Bond Future	4604.0700	4.6041	4458.3300	4.4583	3.165	0.0000	0.0000
2026/01/29	R210	04/02/2027	266.03 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R213	05/02/2026			Bond Future	7.4073	101.4562	7.3668	101.6226	0.546	0.0000	0.0000
2026/01/29	R213	05/02/2026	9.89 Call		Bond Future	9585.9500	9.5860	9752.3700	9.7524	1.736	0.0000	0.0000
2026/01/29	R213	05/02/2026	9.89 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R213	07/05/2026			Bond Future	7.4237	99.6877	7.3808	99.8570	0.578	0.0000	0.0000
2026/01/29	R213	07/05/2026	9.80 Call		Bond Future	8844.7200	8.8447	9013.6800	9.0137	1.910	0.0000	0.0000
2026/01/29	R213	07/05/2026	9.80 Put		Bond Future	1.7700	0.0018	1.4000	0.0014	20.904	0.0000	0.0000
2026/01/29	R213	06/08/2026			Bond Future	7.4374	101.4697	7.3916	101.6422	0.615	0.0000	0.0000
2026/01/29	R213	06/08/2026	9.69 Call		Bond Future	8080.7700	8.0808	8249.8000	8.2498	2.092	0.0000	0.0000
2026/01/29	R213	06/08/2026	9.69 Put		Bond Future	27.2100	0.0272	23.7900	0.0238	12.569	0.0000	0.0000
2026/01/29	R213	05/11/2026			Bond Future	7.4669	99.6659	7.4180	99.8415	0.655	0.0000	0.0000
2026/01/29	R213	05/11/2026	8.75 Call		Bond Future	4703.5200	4.7035	4858.1400	4.8581	3.287	0.0000	0.0000
2026/01/29	R213	05/11/2026	8.75 Put		Bond Future	227.0300	0.2270	205.9800	0.2060	9.272	0.0000	0.0000
2026/01/29	R213	04/02/2027			Bond Future	7.5135	101.3609	7.4609	101.5399	0.699	0.0000	0.0000
2026/01/29	R213	04/02/2027	8.14 Call		Bond Future	2758.4100	2.7584	2887.3900	2.8874	4.676	0.0000	0.0000
2026/01/29	R213	04/02/2027	8.14 Put		Bond Future	654.4300	0.6544	604.4100	0.6044	7.643	0.0000	0.0000
2026/01/29	R214	05/02/2026			Bond Future	8.7845	84.0457	8.6286	85.1701	1.775	0.0000	0.0000
2026/01/29	R214	05/02/2026	11.26 Call		Bond Future	15270.6000	15.2706	16394.9800	16.3950	7.363	0.0000	0.0000
2026/01/29	R214	05/02/2026	11.26 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R214	07/05/2026			Bond Future	8.8306	82.2252	8.6701	83.3693	1.818	0.0000	0.0000
2026/01/29	R214	07/05/2026	11.53 Call		Bond Future	16283.4800	16.2835	17426.6800	17.4267	7.021	0.0000	0.0000
2026/01/29	R214	07/05/2026	11.53 Put		Bond Future	1.7300	0.0017	0.8100	0.0008	53.179	0.0000	0.0000
2026/01/29	R214	06/08/2026			Bond Future	8.8772	83.6950	8.7119	84.8597	1.863	0.0000	0.0000
2026/01/29	R214	06/08/2026	11.97 Call		Bond Future	18082.4100	18.0824	19242.0600	19.2421	6.413	0.0000	0.0000
2026/01/29	R214	06/08/2026	11.97 Put		Bond Future	13.2200	0.0132	8.2200	0.0082	37.821	0.0000	0.0000
2026/01/29	R214	05/11/2026			Bond Future	8.9309	81.8389	8.7605	83.0239	1.908	0.0000	0.0000
2026/01/29	R214	05/11/2026	10.97 Call		Bond Future	12726.2300	12.7262	13848.1300	13.8481	8.816	0.0000	0.0000
2026/01/29	R214	05/11/2026	10.97 Put		Bond Future	238.4100	0.2384	175.3300	0.1753	26.459	0.0000	0.0000
2026/01/29	R214	04/02/2027			Bond Future	8.9935	83.2305	8.8176	84.4359	1.955	0.0000	0.0000
2026/01/29	R214	04/02/2027	9.90 Call		Bond Future	6934.3600	6.9344	7897.9300	7.8979	13.896	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
2026/01/29	R214	04/02/2027	9.90 Put	Bond Future	1095.3300	1.0953	853.5100	0.8535	22.077	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.50 Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.50 Call	Bond Future	4875.1100	4.8751	6453.8500	6.4539	32.384	0.0000	0.0000
2026/01/29	R248	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R248	05/02/2026	10.00 Call	Bond Future	9046.9500	9.0470	10625.7800	10.6258	17.452	0.0000	0.0000
2026/01/29	R248	05/02/2026	10.48 Call	Bond Future	12772.8400	12.7728	14351.6700	14.3517	12.361	0.0000	0.0000
2026/01/29	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R248	05/02/2026		Bond Future	8.9596	101.9309	8.7936	103.5098	1.852	0.0000	0.0000
2026/01/29	R248	05/02/2026	11.46 Call	Bond Future	19623.4200	19.6234	21202.2500	21.2023	8.046	0.0000	0.0000
2026/01/29	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.65 Call	Bond Future	6159.3300	6.1593	7738.1600	7.7382	25.633	0.0000	0.0000
2026/01/29	R248	05/02/2026	8.90 Put	Bond Future	794.7600	0.7948	102.3200	0.1023	87.126	0.0000	0.0000
2026/01/29	R248	05/02/2026	8.90 Call	Bond Future	232.6700	0.2327	1119.0600	1.1191	380.964	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.40 Put	Bond Future	0.5800	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.40 Call	Bond Future	4003.2300	4.0032	5581.4800	5.5815	39.424	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.90 Call	Bond Future	8237.1300	8.2371	9815.9600	9.8160	19.167	0.0000	0.0000
2026/01/29	R248	05/02/2026	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R248	07/05/2026		Bond Future	9.0063	99.2835	8.8358	100.8900	1.894	0.0000	0.0000
2026/01/29	R248	07/05/2026	11.72 Call	Bond Future	20806.1400	20.8061	22411.0200	22.4110	7.713	0.0000	0.0000
2026/01/29	R248	07/05/2026	11.72 Put	Bond Future	2.9200	0.0029	1.3300	0.0013	54.452	0.0000	0.0000
2026/01/29	R248	06/08/2026		Bond Future	9.0536	101.0583	8.8781	102.6936	1.939	0.0000	0.0000
2026/01/29	R248	06/08/2026	12.37 Call	Bond Future	24222.4500	24.2225	25852.4100	25.8524	6.729	0.0000	0.0000
2026/01/29	R248	06/08/2026	12.37 Put	Bond Future	13.4100	0.0134	8.0100	0.0080	40.268	0.0000	0.0000
2026/01/29	R248	05/11/2026		Bond Future	9.1071	98.3600	8.9265	100.0238	1.983	0.0000	0.0000
2026/01/29	R248	05/11/2026	11.31 Call	Bond Future	17454.6300	17.4546	19032.9300	19.0329	9.042	0.0000	0.0000
2026/01/29	R248	05/11/2026	11.31 Put	Bond Future	319.3800	0.3194	233.8800	0.2339	26.771	0.0000	0.0000
2026/01/29	R248	04/02/2027		Bond Future	9.1686	100.0322	8.9826	101.7246	2.029	0.0000	0.0000
2026/01/29	R248	04/02/2027	10.11 Call	Bond Future	9421.8100	9.4218	10773.7600	10.7738	14.349	0.0000	0.0000
2026/01/29	R248	04/02/2027	10.11 Put	Bond Future	1529.7900	1.5298	1189.3400	1.1893	22.255	0.0000	0.0000
2026/01/29	R2R9	05/02/2026		Bond Future	8.6798	112.8466	8.5539	113.8923	1.451	0.0000	0.0000
2026/01/29	R2R9	05/02/2026	102.99 Call	Bond Future	99856.0600	99.8561	100901.7300	100.9017	1.047	0.0000	0.0000
2026/01/29	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R2R9	07/05/2026		Bond Future	8.7324	109.8498	8.6021	110.9139	1.492	0.0000	0.0000
2026/01/29	R2R9	07/05/2026	99.91 Call	Bond Future	99000.1000	99.0001	100064.1600	100.0642	1.075	0.0000	0.0000
2026/01/29	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R2R9	06/08/2026		Bond Future	8.7852	111.8133	8.6502	112.8965	1.536	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	
2026/01/29	R2R9	06/08/2026	101.74 Call	Bond Future	98693.8100	98.6938	99777.0400	99.7770	1.098	0.0000	0.0000
2026/01/29	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R2R9	05/11/2026		Bond Future	8.8443	108.7584	8.7046	109.8606	1.580	0.0000	0.0000
2026/01/29	R2R9	05/11/2026	98.56 Call	Bond Future	97788.3700	97.7884	98890.5000	98.8905	1.127	0.0000	0.0000
2026/01/29	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R2R9	04/02/2027		Bond Future	8.9131	110.6064	8.7683	111.7276	1.625	0.0000	0.0000
2026/01/29	R2R9	04/02/2027	9.89 Call	Bond Future	7946.1200	7.9461	8888.7800	8.8888	11.863	0.0000	0.0000
2026/01/29	R2R9	04/02/2027	9.89 Put	Bond Future	792.3100	0.7923	613.7700	0.6138	22.534	0.0000	0.0000
2026/01/29	R4R2	05/02/2026		Bond Future	8.8950	114.1105	8.7189	115.7357	1.979	0.0000	0.0000
2026/01/29	R4R2	05/02/2026	103.43 Call	Bond Future	100835.2400	100.8352	102460.4100	102.4604	1.612	0.0000	0.0000
2026/01/29	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R4R2	07/05/2026		Bond Future	8.9493	111.0099	8.7676	112.6637	2.031	0.0000	0.0000
2026/01/29	R4R2	07/05/2026	100.23 Call	Bond Future	99920.8000	99.9208	101574.5700	101.5746	1.655	0.0000	0.0000
2026/01/29	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R4R2	06/08/2026		Bond Future	9.0039	112.9942	8.8162	114.6776	2.084	0.0000	0.0000
2026/01/29	R4R2	06/08/2026	102.06 Call	Bond Future	99576.9000	99.5769	101260.2800	101.2603	1.691	0.0000	0.0000
2026/01/29	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R4R2	05/11/2026		Bond Future	9.0641	109.8335	8.8703	111.5462	2.138	0.0000	0.0000
2026/01/29	R4R2	05/11/2026	98.76 Call	Bond Future	98610.9400	98.6109	100323.6100	100.3236	1.737	0.0000	0.0000
2026/01/29	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	R4R2	04/02/2027		Bond Future	9.1331	111.6997	8.9327	113.4418	2.194	0.0000	0.0000
2026/01/29	R4R2	04/02/2027	10.13 Call	Bond Future	8960.1500	8.9602	10442.4900	10.4425	16.544	0.0000	0.0000
2026/01/29	R4R2	04/02/2027	10.13 Put	Bond Future	868.8900	0.8689	609.0800	0.6091	29.901	0.0000	0.0000
2026/01/29	RR87	05/02/2026		Bond Future	6.8344	105.3399	6.8351	105.3394	0.010	0.0000	0.0000
2026/01/29	RR87	05/02/2026	6.91 Call	Bond Future	59.5291	0.0595	58.2837	0.0583	2.092	0.0000	0.0000
2026/01/29	RR87	05/02/2026	6.91 Put	Bond Future	4.4691	0.0045	3.7237	0.0037	16.679	0.0000	0.0000
2026/01/29	RR87	07/05/2026		Bond Future	6.7127	103.0798	6.7137	103.0793	0.015	0.0000	0.0000
2026/01/29	RR87	07/05/2026	6.81 Call	Bond Future	103.6662	0.1037	102.9674	0.1030	0.674	0.0000	0.0000
2026/01/29	RR87	07/05/2026	6.81 Put	Bond Future	48.5262	0.0485	48.3874	0.0484	0.286	0.0000	0.0000
2026/01/29	RR87	06/08/2026		Bond Future	6.3882	101.1802	6.3896	101.1797	0.022	0.0000	0.0000
2026/01/29	RR87	06/08/2026	6.53 Call	Bond Future	100.6941	0.1007	100.2111	0.1002	0.480	0.0000	0.0000
2026/01/29	RR87	06/08/2026	6.53 Put	Bond Future	50.3841	0.0504	50.3911	0.0504	0.014	0.0000	0.0000
2026/01/29	RR87	05/11/2026		Bond Future	5.0291	102.9186	5.0313	102.9183	0.044	0.0000	0.0000
2026/01/29	RR87	05/11/2026	5.27 Call	Bond Future	41.4414	0.0414	41.2267	0.0412	0.518	0.0000	0.0000
2026/01/29	RR87	05/11/2026	5.27 Put	Bond Future	13.7514	0.0138	13.7967	0.0138	0.329	0.0000	0.0000
2026/01/29	RR88	05/02/2026		Bond Future	6.8378	108.6680	6.8380	108.6676	0.004	0.0000	0.0000
2026/01/29	RR88	05/02/2026	6.89 Call	Bond Future	118.5731	0.1186	114.6114	0.1146	3.341	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
2026/01/29	RR88	05/02/2026	6.89 Put	Bond Future	30.6631	0.0307	27.1714	0.0272	11.387	0.0000	0.0000
2026/01/29	RR88	07/05/2026		Bond Future	6.7961	106.4408	6.7965	106.4403	0.005	0.0000	0.0000
2026/01/29	RR88	07/05/2026	6.84 Call	Bond Future	249.6012	0.2496	248.2430	0.2482	0.544	0.0000	0.0000
2026/01/29	RR88	07/05/2026	6.84 Put	Bond Future	182.6212	0.1826	181.7730	0.1818	0.464	0.0000	0.0000
2026/01/29	RR88	06/08/2026		Bond Future	6.7244	105.4262	6.7247	105.4258	0.005	0.0000	0.0000
2026/01/29	RR88	06/08/2026	6.79 Call	Bond Future	341.6715	0.3417	340.6836	0.3407	0.289	0.0000	0.0000
2026/01/29	RR88	06/08/2026	6.79 Put	Bond Future	262.2715	0.2623	261.6536	0.2617	0.236	0.0000	0.0000
2026/01/29	RR88	05/11/2026		Bond Future	6.6477	106.6627	6.6478	106.6625	0.002	0.0000	0.0000
2026/01/29	RR88	05/11/2026	6.71 Call	Bond Future	343.7409	0.3437	343.1162	0.3431	0.182	0.0000	0.0000
2026/01/29	RR88	05/11/2026	6.71 Put	Bond Future	278.0609	0.2781	277.5762	0.2776	0.174	0.0000	0.0000
2026/01/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/01/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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