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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2026 TO 20/04/2026

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
2026/04/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/20	2029	07/05/2026		Bond Future	146.9645	146.9645	146.9810	0.011	0.0000	0.0000
2026/04/20	2029	07/05/2026	141.82 Call	Bond Future	5144.4900	5.1445	5161.0100	0.321	0.0000	0.0000
2026/04/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2029	06/08/2026		Bond Future	149.6626	149.6626	149.6793	0.011	0.0000	0.0000
2026/04/20	2029	06/08/2026	144.10 Call	Bond Future	5562.6400	5.5626	5579.2600	0.299	0.0000	0.0000
2026/04/20	2029	06/08/2026	144.10 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	
2026/04/20	2029	05/11/2026		Bond Future	150.9767	150.9767	150.9932	150.9932	0.011	0.0000	0.0000
2026/04/20	2029	05/11/2026	147.56 Call	Bond Future	3416.7200	3.4167	3433.2400	3.4332	0.484	0.0000	0.0000
2026/04/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2029	04/02/2027		Bond Future	153.8769	153.8769	153.8937	153.8937	0.011	0.0000	0.0000
2026/04/20	2029	04/02/2027	149.72 Call	Bond Future	4156.9300	4.1569	4173.6500	4.1737	0.402	0.0000	0.0000
2026/04/20	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2029	06/05/2027		Bond Future	155.2971	155.2971	155.3139	155.3139	0.011	0.0000	0.0000
2026/04/20	2029	06/05/2027	153.32 Call	Bond Future	1977.1000	1.9771	1993.9100	1.9939	0.850	0.0000	0.0000
2026/04/20	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.21 Put	Bond Future	1412.9700	1.4130	1648.4600	1.6485	16.666	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.21 Call	Bond Future	36.6000	0.0366	12.9700	0.0130	64.563	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.71 Put	Bond Future	312.2400	0.3122	397.6000	0.3976	27.338	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.71 Call	Bond Future	552.8500	0.5529	379.0900	0.3791	31.430	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.92 Call	Bond Future	1038.6500	1.0387	812.9600	0.8130	21.729	0.0000	0.0000
2026/04/20	2030	07/05/2026	7.92 Put	Bond Future	128.2400	0.1282	161.6700	0.1617	26.068	0.0000	0.0000
2026/04/20	2030	07/05/2026		Bond Future	7.6350	103.3768	7.7158	103.1177	1.058	0.0000	0.0000
2026/04/20	2030	07/05/2026	9.39 Call	Bond Future	5449.3600	5.4494	5190.2200	5.1902	4.755	0.0000	0.0000
2026/04/20	2030	07/05/2026	9.39 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/04/20	2030	06/08/2026		Bond Future	7.6717	101.2394	7.7595	100.9755	1.144	0.0000	0.0000
2026/04/20	2030	06/08/2026	9.22 Call	Bond Future	4636.1400	4.6361	4385.8000	4.3858	5.400	0.0000	0.0000
2026/04/20	2030	06/08/2026	9.22 Put	Bond Future	100.4100	0.1004	114.0400	0.1140	13.574	0.0000	0.0000
2026/04/20	2030	06/08/2026	7.21 Put	Bond Future	1756.2600	1.7563	1945.9400	1.9459	10.800	0.0000	0.0000
2026/04/20	2030	06/08/2026	7.21 Call	Bond Future	353.0800	0.3531	278.7900	0.2788	21.041	0.0000	0.0000
2026/04/20	2030	06/08/2026	7.71 Put	Bond Future	893.5000	0.8935	1012.1100	1.0121	13.275	0.0000	0.0000
2026/04/20	2030	06/08/2026	7.71 Call	Bond Future	1008.8000	1.0088	863.4400	0.8634	14.409	0.0000	0.0000
2026/04/20	2030	06/08/2026	8.06 Call	Bond Future	1702.5700	1.7026	1514.9900	1.5150	11.017	0.0000	0.0000
2026/04/20	2030	06/08/2026	8.06 Put	Bond Future	540.8100	0.5408	617.2000	0.6172	14.125	0.0000	0.0000
2026/04/20	2030	05/11/2026		Bond Future	7.6764	103.1073	7.7718	102.8383	1.242	0.0000	0.0000
2026/04/20	2030	05/11/2026	8.39 Call	Bond Future	2575.0900	2.5751	2374.1900	2.3742	7.802	0.0000	0.0000
2026/04/20	2030	05/11/2026	8.39 Put	Bond Future	583.1600	0.5832	651.3100	0.6513	11.686	0.0000	0.0000
2026/04/20	2030	04/02/2027		Bond Future	7.6706	101.0571	7.7750	100.7829	1.362	0.0000	0.0000
2026/04/20	2030	04/02/2027	7.82 Call	Bond Future	1517.5600	1.5176	1363.4900	1.3635	10.152	0.0000	0.0000
2026/04/20	2030	04/02/2027	7.82 Put	Bond Future	1125.4700	1.1255	1245.6200	1.2456	10.676	0.0000	0.0000
2026/04/20	2030	06/05/2027		Bond Future	7.6812	102.9616	7.7964	102.6822	1.499	0.0000	0.0000
2026/04/20	2030	06/05/2027	7.27 Call	Bond Future	832.1100	0.8321	725.4400	0.7254	12.819	0.0000	0.0000
2026/04/20	2030	06/05/2027	7.27 Put	Bond Future	1837.7000	1.8377	2010.3400	2.0103	9.394	0.0000	0.0000
2026/04/20	2031	07/05/2026		Bond Future	115.4039	115.4039	115.4014	115.4014	0.002	0.0000	0.0000
2026/04/20	2031	07/05/2026	113.84 Call	Bond Future	1563.9000	1.5639	1561.3800	1.5614	0.161	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
2026/04/20	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/20	2031	06/08/2026		Bond Future	115.1056	115.1056	115.1028	115.1028	0.002	0.0000
2026/04/20	2031	06/08/2026	113.81 Call	Bond Future	1312.2100	1.3122	1308.3900	1.3084	0.291	0.0000
2026/04/20	2031	06/08/2026	113.81 Put	Bond Future	16.5900	0.0166	15.6400	0.0156	5.726	0.0000
2026/04/20	2031	05/11/2026		Bond Future	117.2560	117.2560	117.2528	117.2528	0.003	0.0000
2026/04/20	2031	05/11/2026	111.49 Call	Bond Future	5765.9700	5.7660	5762.8400	5.7628	0.054	0.0000
2026/04/20	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2031	04/02/2027		Bond Future	117.0387	117.0387	117.0349	117.0349	0.003	0.0000
2026/04/20	2031	04/02/2027	116.18 Call	Bond Future	1016.4700	1.0165	1011.7600	1.0118	0.463	0.0000
2026/04/20	2031	04/02/2027	116.18 Put	Bond Future	157.8200	0.1578	156.8600	0.1569	0.608	0.0000
2026/04/20	2031	06/05/2027		Bond Future	119.2707	119.2707	119.2671	119.2671	0.003	0.0000
2026/04/20	2031	06/05/2027	116.87 Call	Bond Future	2413.6500	2.4137	2409.7700	2.4098	0.161	0.0000
2026/04/20	2031	06/05/2027	116.87 Put	Bond Future	12.9300	0.0129	12.7200	0.0127	1.624	0.0000
2026/04/20	2032	07/05/2026		Bond Future	7.9697	102.2293	8.0400	101.9021	0.882	0.0000
2026/04/20	2032	07/05/2026	10.14 Call	Bond Future	9525.8300	9.5258	9198.6400	9.1986	3.435	0.0000
2026/04/20	2032	07/05/2026	10.14 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/04/20	2032	07/05/2026	Put	Bond Future	105.6400	0.1056	115.9400	0.1159	9.750	0.0000
2026/04/20	2032	07/05/2026	Call	Bond Future	2334.9600	2.3350	2018.0800	2.0181	13.571	0.0000
2026/04/20	2032	06/08/2026		Bond Future	8.0090	104.0806	8.0832	103.7473	0.928	0.0000
2026/04/20	2032	06/08/2026	10.12 Call	Bond Future	9033.5500	9.0336	8706.5300	8.7065	3.620	0.0000
2026/04/20	2032	06/08/2026	10.12 Put	Bond Future	70.3500	0.0704	76.6200	0.0766	8.913	0.0000
2026/04/20	2032	05/11/2026		Bond Future	8.0349	101.8408	8.1135	101.5012	0.978	0.0000
2026/04/20	2032	05/11/2026	9.16 Call	Bond Future	5342.7900	5.3428	5058.4300	5.0584	5.322	0.0000
2026/04/20	2032	05/11/2026	9.16 Put	Bond Future	612.5200	0.6125	667.8200	0.6678	9.028	0.0000
2026/04/20	2032	04/02/2027		Bond Future	8.0571	103.7742	8.1404	103.4281	1.034	0.0000
2026/04/20	2032	04/02/2027	8.48 Call	Bond Future	3274.1800	3.2742	3048.8200	3.0488	6.883	0.0000
2026/04/20	2032	04/02/2027	8.48 Put	Bond Future	1532.6100	1.5326	1653.3900	1.6534	7.881	0.0000
2026/04/20	2032	06/05/2027		Bond Future	8.0838	101.5701	8.1724	101.2175	1.095	0.0000
2026/04/20	2032	06/05/2027	7.80 Call	Bond Future	1766.4600	1.7665	1609.6300	1.6096	8.878	0.0000
2026/04/20	2032	06/05/2027	7.80 Put	Bond Future	2907.0200	2.9070	3102.8000	3.1028	6.735	0.0000
2026/04/20	2033	07/05/2026		Bond Future	143.6632	143.6632	144.2482	144.2482	0.407	0.0000
2026/04/20	2033	07/05/2026	135.16 Call	Bond Future	8503.2000	8.5032	9088.1700	9.0882	6.879	0.0000
2026/04/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2033	06/08/2026		Bond Future	146.3008	146.3008	146.8961	146.8961	0.407	0.0000
2026/04/20	2033	06/08/2026	134.25 Call	Bond Future	12050.7900	12.0508	12646.1400	12.6461	4.940	0.0000
2026/04/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2033	05/11/2026		Bond Future	147.4506	147.4506	148.0567	148.0567	0.411	0.0000
2026/04/20	2033	05/11/2026	137.26 Call	Bond Future	10190.5600	10.1906	10796.6500	10.7967	5.948	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
2026/04/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/20	2033	04/02/2027		Bond Future	150.2830	150.2830	150.9007	150.9007	0.411	0.0000
2026/04/20	2033	04/02/2027	142.71 Call	Bond Future	7572.9800	7.5730	8190.6800	8.1907	8.157	0.0000
2026/04/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2033	06/05/2027		Bond Future	151.5299	151.5299	152.1591	152.1591	0.415	0.0000
2026/04/20	2033	06/05/2027	151.21 Call	Bond Future	319.8500	0.3199	949.1000	0.9491	196.733	0.0000
2026/04/20	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2037	07/05/2026	9.00 Put	Bond Future	142.3600	0.1424	164.3800	0.1644	15.468	0.0000
2026/04/20	2037	07/05/2026	9.00 Call	Bond Future	3248.3800	3.2484	2753.1900	2.7532	15.244	0.0000
2026/04/20	2037	07/05/2026	9.49 Put	Bond Future	12.1700	0.0122	11.3400	0.0113	6.820	0.0000
2026/04/20	2037	07/05/2026	9.49 Call	Bond Future	6297.0600	6.2971	5779.0200	5.7790	8.227	0.0000
2026/04/20	2037	07/05/2026	10.06 Call	Bond Future	9808.4800	9.8085	9291.0600	9.2911	5.275	0.0000
2026/04/20	2037	07/05/2026	10.06 Put	Bond Future	0.5900	0.0006	0.3800	0.0004	35.593	0.0000
2026/04/20	2037	07/05/2026	12.40 Call	Bond Future	22513.1800	22.5132	21995.9700	21.9960	2.297	0.0000
2026/04/20	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2037	07/05/2026	10.95 Call	Bond Future	14956.9000	14.9569	14439.6900	14.4397	3.458	0.0000
2026/04/20	2037	07/05/2026		Bond Future	8.5417	102.0608	8.6167	101.5436	0.878	0.0000
2026/04/20	2037	07/05/2026	11.32 Call	Bond Future	16978.9400	16.9789	16461.7300	16.4617	3.046	0.0000
2026/04/20	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/20	2037	06/08/2026		Bond Future	8.5914	99.6490	8.6693	99.1223	0.907	0.0000
2026/04/20	2037	06/08/2026	11.71 Call	Bond Future	18479.5900	18.4796	17954.2400	17.9542	2.843	0.0000
2026/04/20	2037	06/08/2026	11.71 Put	Bond Future	17.5100	0.0175	18.9000	0.0189	7.938	0.0000
2026/04/20	2037	06/08/2026	11.30 Call	Bond Future	16360.7700	16.3608	15837.7200	15.8377	3.197	0.0000
2026/04/20	2037	06/08/2026	11.30 Put	Bond Future	44.2000	0.0442	47.8900	0.0479	8.348	0.0000
2026/04/20	2037	06/08/2026	10.70 Call	Bond Future	13156.2300	13.1562	12640.8400	12.6408	3.917	0.0000
2026/04/20	2037	06/08/2026	10.70 Put	Bond Future	122.3600	0.1224	133.7100	0.1337	9.276	0.0000
2026/04/20	2037	06/08/2026	10.02 Put	Bond Future	308.2100	0.3082	340.9700	0.3410	10.629	0.0000
2026/04/20	2037	06/08/2026	10.02 Call	Bond Future	9404.4900	9.4045	8910.5100	8.9105	5.253	0.0000
2026/04/20	2037	05/11/2026	10.83 Call	Bond Future	13740.8300	13.7408	13236.1500	13.2362	3.673	0.0000
2026/04/20	2037	05/11/2026	10.83 Put	Bond Future	386.5300	0.3865	418.4500	0.4185	8.258	0.0000
2026/04/20	2037	05/11/2026	10.23 Call	Bond Future	10624.1200	10.6241	10144.0200	10.1440	4.519	0.0000
2026/04/20	2037	05/11/2026	10.23 Put	Bond Future	653.7100	0.6537	710.2100	0.7102	8.643	0.0000
2026/04/20	2037	05/11/2026	9.46 Put	Bond Future	1357.4300	1.3574	1475.5400	1.4755	8.701	0.0000
2026/04/20	2037	05/11/2026	9.46 Call	Bond Future	6716.6400	6.7166	6298.1500	6.2982	6.231	0.0000
2026/04/20	2037	05/11/2026		Bond Future	8.6262	101.4876	8.7070	100.9510	0.936	0.0000
2026/04/20	2037	05/11/2026	10.62 Call	Bond Future	12652.5000	12.6525	12154.8300	12.1548	3.933	0.0000
2026/04/20	2037	05/11/2026	10.62 Put	Bond Future	462.5000	0.4625	501.4300	0.5014	8.417	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	
2026/04/20	2037	04/02/2027		Bond Future	8.6595	99.1562	8.7433	98.6093	0.969	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.51 Call	Bond Future	7208.2900	7.2083	6799.8300	6.7998	5.667	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.51 Put	Bond Future	1842.2200	1.8422	1980.7100	1.9807	7.518	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.81 Call	Bond Future	8609.8900	8.6099	8173.2600	8.1733	5.071	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.81 Put	Bond Future	1443.5300	1.4435	1553.8500	1.5539	7.642	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.31 Call	Bond Future	6261.2300	6.2612	5874.1900	5.8742	6.182	0.0000	0.0000
2026/04/20	2037	04/02/2027	9.31 Put	Bond Future	2121.5600	2.1216	2281.4700	2.2815	7.537	0.0000	0.0000
2026/04/20	2037	04/02/2027	8.44 Put	Bond Future	4292.1800	4.2922	4581.0200	4.5810	6.729	0.0000	0.0000
2026/04/20	2037	04/02/2027	8.44 Call	Bond Future	2841.9700	2.8420	2583.8600	2.5839	9.082	0.0000	0.0000
2026/04/20	2037	06/05/2027		Bond Future	8.7010	101.0248	8.7881	100.4676	1.001	0.0000	0.0000
2026/04/20	2037	06/05/2027	8.58 Call	Bond Future	3568.8900	3.5689	3288.0400	3.2880	7.869	0.0000	0.0000
2026/04/20	2037	06/05/2027	8.58 Put	Bond Future	4349.6600	4.3497	4625.9300	4.6259	6.352	0.0000	0.0000
2026/04/20	2038	07/05/2026		Bond Future	160.1314	160.1314	160.4483	160.4483	0.198	0.0000	0.0000
2026/04/20	2038	07/05/2026	144.53 Call	Bond Future	15601.3900	15.6014	15918.3200	15.9183	2.031	0.0000	0.0000
2026/04/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2038	06/08/2026		Bond Future	160.8768	160.8768	161.1993	161.1993	0.200	0.0000	0.0000
2026/04/20	2038	06/08/2026	144.72 Call	Bond Future	16156.8400	16.1568	16479.2800	16.4793	1.996	0.0000	0.0000
2026/04/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2038	05/11/2026		Bond Future	163.8820	163.8820	164.2101	164.2101	0.200	0.0000	0.0000
2026/04/20	2038	05/11/2026	146.31 Call	Bond Future	17572.0000	17.5720	17900.1100	17.9001	1.867	0.0000	0.0000
2026/04/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2038	04/02/2027		Bond Future	164.7878	164.7878	165.1217	165.1217	0.203	0.0000	0.0000
2026/04/20	2038	04/02/2027	153.83 Call	Bond Future	10957.8000	10.9578	11291.7000	11.2917	3.047	0.0000	0.0000
2026/04/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2038	06/05/2027		Bond Future	167.9309	167.9309	168.2714	168.2714	0.203	0.0000	0.0000
2026/04/20	2038	06/05/2027	166.10 Call	Bond Future	1830.9300	1.8309	2171.4100	2.1714	18.596	0.0000	0.0000
2026/04/20	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.22 Call	Bond Future	22621.8000	22.6218	22108.0100	22.1080	2.271	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	11.72 Call	Bond Future	19790.7700	19.7908	19276.9800	19.2770	2.596	0.0000	0.0000
2026/04/20	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	10.70 Put	Bond Future	0.2100	0.0002	0.1000	0.0001	52.381	0.0000	0.0000
2026/04/20	2040	07/05/2026	10.70 Call	Bond Future	13530.1800	13.5302	13016.2800	13.0163	3.798	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.53 Call	Bond Future	24304.1200	24.3041	23790.3300	23.7903	2.114	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.03 Call	Bond Future	21563.4600	21.5635	21049.6700	21.0497	2.383	0.0000	0.0000
2026/04/20	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	11.12 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	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	
2026/04/20	2040	07/05/2026	11.12 Call	Bond Future	16190.4900	16.1905	15676.6800	15.6767	3.174	0.0000	0.0000
2026/04/20	2040	07/05/2026		Bond Future	8.8172	103.9255	8.8821	103.4117	0.735	0.0000	0.0000
2026/04/20	2040	07/05/2026	11.67 Call	Bond Future	19499.3900	19.4994	18985.6000	18.9856	2.635	0.0000	0.0000
2026/04/20	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2040	07/05/2026	8.65 Put	Bond Future	1963.4600	1.9635	2250.7400	2.2507	14.631	0.0000	0.0000
2026/04/20	2040	07/05/2026	8.65 Call	Bond Future	621.1900	0.6212	394.6800	0.3947	36.464	0.0000	0.0000
2026/04/20	2040	07/05/2026	Put	Bond Future	222.7000	0.2227	231.6600	0.2317	4.023	0.0000	0.0000
2026/04/20	2040	07/05/2026	Call	Bond Future	4148.1900	4.1482	3643.3600	3.6434	12.170	0.0000	0.0000
2026/04/20	2040	06/08/2026		Bond Future	8.8701	101.2968	8.9372	100.7736	0.756	0.0000	0.0000
2026/04/20	2040	06/08/2026	12.19 Call	Bond Future	21879.7200	21.8797	21357.2300	21.3572	2.388	0.0000	0.0000
2026/04/20	2040	06/08/2026	12.19 Put	Bond Future	16.7400	0.0167	17.5000	0.0175	4.540	0.0000	0.0000
2026/04/20	2040	05/11/2026		Bond Future	8.9094	103.1659	8.9787	102.6328	0.778	0.0000	0.0000
2026/04/20	2040	05/11/2026	11.06 Call	Bond Future	15334.3800	15.3344	14833.3900	14.8334	3.267	0.0000	0.0000
2026/04/20	2040	05/11/2026	11.06 Put	Bond Future	494.0300	0.4940	526.1700	0.5262	6.506	0.0000	0.0000
2026/04/20	2040	05/11/2026	11.27 Call	Bond Future	16531.5300	16.5315	16024.6800	16.0247	3.066	0.0000	0.0000
2026/04/20	2040	05/11/2026	11.27 Put	Bond Future	413.6500	0.4137	439.9300	0.4399	6.353	0.0000	0.0000
2026/04/20	2040	05/11/2026	10.67 Call	Bond Future	13076.1100	13.0761	12589.4300	12.5894	3.722	0.0000	0.0000
2026/04/20	2040	05/11/2026	10.67 Put	Bond Future	683.6300	0.6836	730.0800	0.7301	6.795	0.0000	0.0000
2026/04/20	2040	05/11/2026	9.91 Put	Bond Future	1359.8600	1.3599	1456.3400	1.4563	7.095	0.0000	0.0000
2026/04/20	2040	05/11/2026	9.91 Call	Bond Future	8684.9700	8.6850	8248.3200	8.2483	5.028	0.0000	0.0000
2026/04/20	2040	04/02/2027		Bond Future	8.9477	100.6158	9.0194	100.0726	0.801	0.0000	0.0000
2026/04/20	2040	04/02/2027	9.93 Call	Bond Future	9034.9500	9.0350	8612.1200	8.6121	4.680	0.0000	0.0000
2026/04/20	2040	04/02/2027	9.93 Put	Bond Future	1935.5100	1.9355	2055.9700	2.0560	6.224	0.0000	0.0000
2026/04/20	2040	04/02/2027	10.17 Call	Bond Future	10327.7900	10.3278	9884.7300	9.8847	4.290	0.0000	0.0000
2026/04/20	2040	04/02/2027	10.17 Put	Bond Future	1602.0300	1.6020	1702.2600	1.7023	6.256	0.0000	0.0000
2026/04/20	2040	04/02/2027	9.67 Call	Bond Future	7655.5600	7.6556	7258.5900	7.2586	5.185	0.0000	0.0000
2026/04/20	2040	04/02/2027	9.67 Put	Bond Future	2364.5700	2.3646	2510.8900	2.5109	6.188	0.0000	0.0000
2026/04/20	2040	04/02/2027	8.78 Put	Bond Future	4808.8100	4.8088	5081.1600	5.0812	5.664	0.0000	0.0000
2026/04/20	2040	04/02/2027	8.78 Call	Bond Future	3521.4600	3.5215	3250.5200	3.2505	7.694	0.0000	0.0000
2026/04/20	2040	06/05/2027		Bond Future	8.9933	102.5119	9.0674	101.9584	0.824	0.0000	0.0000
2026/04/20	2040	06/05/2027	8.88 Call	Bond Future	4158.5300	4.1585	3873.5900	3.8736	6.852	0.0000	0.0000
2026/04/20	2040	06/05/2027	8.88 Put	Bond Future	5012.6500	5.0127	5281.1800	5.2812	5.357	0.0000	0.0000
2026/04/20	2043	07/05/2026		Bond Future	125.1242	125.1242	125.7679	125.7679	0.514	0.0000	0.0000
2026/04/20	2043	07/05/2026	111.70 Call	Bond Future	13424.2000	13.4242	14067.8900	14.0679	4.795	0.0000	0.0000
2026/04/20	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2043	06/08/2026		Bond Future	124.5742	124.5742	125.2295	125.2295	0.526	0.0000	0.0000
2026/04/20	2043	06/08/2026	110.88 Call	Bond Future	13694.1800	13.6942	14349.4900	14.3495	4.785	0.0000	0.0000
2026/04/20	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	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	
2026/04/20	2043	05/11/2026		Bond Future	126.9015	126.9015	127.5687	127.5687	0.526	0.0000	0.0000
2026/04/20	2043	05/11/2026	112.84 Call	Bond Future	14061.4897	14.0615	14728.7234	14.7287	4.745	0.0000	0.0000
2026/04/20	2043	05/11/2026	112.84 Put	Bond Future	0.0097	0.0000	0.0034	0.0000	64.882	0.0000	0.0000
2026/04/20	2043	04/02/2027		Bond Future	126.4300	126.4300	127.1094	127.1094	0.537	0.0000	0.0000
2026/04/20	2043	04/02/2027	117.63 Call	Bond Future	8819.4878	8.8195	9491.0720	9.4911	7.615	0.0000	0.0000
2026/04/20	2043	04/02/2027	117.63 Put	Bond Future	19.5378	0.0195	11.6720	0.0117	40.259	0.0000	0.0000
2026/04/20	2043	06/05/2027		Bond Future	128.8410	128.8410	129.5335	129.5335	0.537	0.0000	0.0000
2026/04/20	2043	06/05/2027	127.48 Call	Bond Future	2585.5928	2.5856	3030.4787	3.0305	17.206	0.0000	0.0000
2026/04/20	2043	06/05/2027	127.48 Put	Bond Future	1224.5528	1.2246	976.9487	0.9769	20.220	0.0000	0.0000
2026/04/20	2044	07/05/2026		Bond Future	8.9164	100.9490	8.9762	100.4289	0.671	0.0000	0.0000
2026/04/20	2044	07/05/2026	11.80 Call	Bond Future	20997.2500	20.9973	20477.1600	20.4772	2.477	0.0000	0.0000
2026/04/20	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2044	07/05/2026	10.00 Call	Bond Future	8829.4200	8.8294	8306.4800	8.3065	5.923	0.0000	0.0000
2026/04/20	2044	07/05/2026	10.00 Put	Bond Future	13.1500	0.0132	10.3000	0.0103	21.673	0.0000	0.0000
2026/04/20	2044	07/05/2026	Put	Bond Future	1122.3600	1.1224	1221.9500	1.2220	8.873	0.0000	0.0000
2026/04/20	2044	07/05/2026	Call	Bond Future	2071.3600	2.0714	1650.8600	1.6509	20.301	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.75 Call	Bond Future	7455.5200	7.4555	7005.2300	7.0052	6.040	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.75 Put	Bond Future	1031.0000	1.0310	1110.2600	1.1103	7.688	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.25 Call	Bond Future	4438.3000	4.4383	4067.1400	4.0671	8.363	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.25 Put	Bond Future	2034.4800	2.0345	2192.8700	2.1929	7.785	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.00 Call	Bond Future	3167.3500	3.1674	2852.7400	2.8527	9.933	0.0000	0.0000
2026/04/20	2044	06/08/2026	9.00 Put	Bond Future	2874.2300	2.8742	3089.1700	3.0892	7.478	0.0000	0.0000
2026/04/20	2044	06/08/2026		Bond Future	8.9659	98.3917	9.0276	97.8622	0.688	0.0000	0.0000
2026/04/20	2044	06/08/2026	12.42 Call	Bond Future	24076.6700	24.0767	23547.5600	23.5476	2.198	0.0000	0.0000
2026/04/20	2044	06/08/2026	12.42 Put	Bond Future	14.5400	0.0145	14.9800	0.0150	3.026	0.0000	0.0000
2026/04/20	2044	05/11/2026		Bond Future	9.0031	100.2072	9.0666	99.6676	0.706	0.0000	0.0000
2026/04/20	2044	05/11/2026	11.34 Call	Bond Future	17678.0500	17.6781	17163.7900	17.1638	2.909	0.0000	0.0000
2026/04/20	2044	05/11/2026	11.34 Put	Bond Future	443.8800	0.4439	469.2500	0.4693	5.716	0.0000	0.0000
2026/04/20	2044	04/02/2027		Bond Future	9.0393	97.7262	9.1047	97.1764	0.724	0.0000	0.0000
2026/04/20	2044	04/02/2027	10.18 Call	Bond Future	10784.5200	10.7845	10338.7000	10.3387	4.134	0.0000	0.0000
2026/04/20	2044	04/02/2027	10.18 Put	Bond Future	1827.2200	1.8272	1931.2400	1.9312	5.693	0.0000	0.0000
2026/04/20	2044	06/05/2027		Bond Future	9.0817	99.5678	9.1491	99.0075	0.743	0.0000	0.0000
2026/04/20	2044	06/05/2027	9.08 Call	Bond Future	5071.6800	5.0717	4762.6600	4.7627	6.093	0.0000	0.0000
2026/04/20	2044	06/05/2027	9.08 Put	Bond Future	5085.7800	5.0858	5337.0000	5.3370	4.940	0.0000	0.0000
2026/04/20	2046	07/05/2026		Bond Future	141.6460	141.6460	142.0637	142.0637	0.295	0.0000	0.0000
2026/04/20	2046	07/05/2026	124.95 Call	Bond Future	16695.9900	16.6960	17113.6800	17.1137	2.502	0.0000	0.0000
2026/04/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2046	06/08/2026		Bond Future	144.2465	144.2465	144.6717	144.6717	0.295	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	
2026/04/20	2046	06/08/2026	122.38 Call	Bond Future	21866.5000	21.8665	22291.6700	22.2917	1.944	0.0000	0.0000
2026/04/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2046	05/11/2026		Bond Future	144.6132	144.6132	145.0458	145.0458	0.299	0.0000	0.0000
2026/04/20	2046	05/11/2026	125.48 Call	Bond Future	19133.1800	19.1332	19565.8300	19.5658	2.261	0.0000	0.0000
2026/04/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2046	04/02/2027		Bond Future	147.3914	147.3914	147.8320	147.8320	0.299	0.0000	0.0000
2026/04/20	2046	04/02/2027	131.09 Call	Bond Future	16301.3700	16.3014	16741.9700	16.7420	2.703	0.0000	0.0000
2026/04/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2046	06/05/2027		Bond Future	147.8218	147.8218	148.2705	148.2705	0.304	0.0000	0.0000
2026/04/20	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2046	06/05/2027	148.99 Put	Bond Future	1168.2000	1.1682	719.4700	0.7195	38.412	0.0000	0.0000
2026/04/20	2050	07/05/2026		Bond Future	147.2753	147.2753	149.7943	149.7943	1.710	0.0000	0.0000
2026/04/20	2050	07/05/2026	124.07 Call	Bond Future	23205.3100	23.2053	25724.3100	25.7243	10.855	0.0000	0.0000
2026/04/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2050	06/08/2026		Bond Future	147.5350	147.5350	150.0999	150.0999	1.739	0.0000	0.0000
2026/04/20	2050	06/08/2026	123.27 Call	Bond Future	24264.9500	24.2650	26829.8500	26.8299	10.570	0.0000	0.0000
2026/04/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2050	05/11/2026		Bond Future	150.2907	150.2907	152.9035	152.9035	1.738	0.0000	0.0000
2026/04/20	2050	05/11/2026	123.84 Call	Bond Future	26450.7000	26.4507	29063.5000	29.0635	9.878	0.0000	0.0000
2026/04/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2050	04/02/2027		Bond Future	150.6818	150.6818	153.3441	153.3441	1.767	0.0000	0.0000
2026/04/20	2050	04/02/2027	132.39 Call	Bond Future	18291.8200	18.2918	20954.1000	20.9541	14.554	0.0000	0.0000
2026/04/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	2050	06/05/2027		Bond Future	153.5559	153.5559	156.2690	156.2690	1.767	0.0000	0.0000
2026/04/20	2050	06/05/2027	150.46 Call	Bond Future	3095.8600	3.0959	5809.0200	5.8090	87.638	0.0000	0.0000
2026/04/20	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	AL37	07/05/2026		Index Future	1280.9510	1280.9510	1277.2390	1277.2390	0.290	0.0000	0.0000
2026/04/20	AL37	06/08/2026		Index Future	1303.8970	1303.8970	1300.1120	1300.1120	0.290	0.0000	0.0000
2026/04/20	AL37	05/11/2026		Index Future	1328.1990	1328.1990	1324.3350	1324.3350	0.291	0.0000	0.0000
2026/04/20	AL37	04/02/2027		Index Future	1353.4070	1353.4070	1349.4670	1349.4670	0.291	0.0000	0.0000
2026/04/20	AL37	06/05/2027		Index Future	1378.9300	1378.9300	1374.9190	1374.9190	0.291	0.0000	0.0000
2026/04/20	AL7T	07/05/2026		Index Future	1672.7900	1672.7900	1664.8530	1664.8530	0.474	0.0000	0.0000
2026/04/20	AL7T	06/08/2026		Index Future	1702.7550	1702.7550	1694.6680	1694.6680	0.475	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	
2026/04/20	AL7T	05/11/2026		Index Future	1734.4910	1734.4910	1726.2420	1726.2420	0.476	0.0000	0.0000
2026/04/20	AL7T	04/02/2027		Index Future	1767.4100	1767.4100	1759.0010	1759.0010	0.476	0.0000	0.0000
2026/04/20	AL7T	06/05/2027		Index Future	1800.7400	1800.7400	1792.1770	1792.1770	0.476	0.0000	0.0000
2026/04/20	ALBI	07/05/2026		Index Future	1414.5020	1414.5020	1408.2710	1408.2710	0.441	0.0000	0.0000
2026/04/20	ALBI	06/08/2026		Index Future	1439.8410	1439.8410	1433.4920	1433.4920	0.441	0.0000	0.0000
2026/04/20	ALBI	05/11/2026		Index Future	1466.6760	1466.6760	1460.2000	1460.2000	0.442	0.0000	0.0000
2026/04/20	ALBI	04/02/2027		Index Future	1494.5120	1494.5120	1487.9100	1487.9100	0.442	0.0000	0.0000
2026/04/20	ALBI	06/05/2027		Index Future	1522.6960	1522.6960	1515.9730	1515.9730	0.442	0.0000	0.0000
2026/04/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/04/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2026/04/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/20	ES33	07/05/2026		Bond Future	8.7240	94.6299	8.7989	94.2470	0.860	0.0000	0.0000
2026/04/20	ES33	07/05/2026	11.69 Call	Bond Future	13749.3400	13.7493	13366.4200	13.3664	2.785	0.0000	0.0000
2026/04/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES33	06/08/2026		Bond Future	8.7850	96.3672	8.8636	95.9771	0.894	0.0000	0.0000
2026/04/20	ES33	06/08/2026	12.02 Call	Bond Future	14498.5500	14.4986	14108.4500	14.1085	2.691	0.0000	0.0000
2026/04/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES33	05/11/2026		Bond Future	8.8390	94.3741	8.9214	93.9765	0.932	0.0000	0.0000
2026/04/20	ES33	05/11/2026	10.83 Call	Bond Future	9045.6700	9.0457	8648.0600	8.6481	4.396	0.0000	0.0000
2026/04/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES33	04/02/2027		Bond Future	8.8945	96.1872	8.9810	95.7820	0.972	0.0000	0.0000
2026/04/20	ES33	04/02/2027	9.70 Call	Bond Future	3690.6500	3.6907	3285.3900	3.2854	10.981	0.0000	0.0000
2026/04/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES33	06/05/2027		Bond Future	8.9527	94.2264	9.0436	93.8135	1.015	0.0000	0.0000
2026/04/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES33	06/05/2027	8.80 Put	Bond Future	698.9400	0.6989	1111.8600	1.1119	59.078	0.0000	0.0000
2026/04/20	ES42	07/05/2026		Bond Future	9.2426	94.2529	9.3074	93.7441	0.701	0.0000	0.0000
2026/04/20	ES42	07/05/2026	12.20 Call	Bond Future	19611.4800	19.6115	19102.6800	19.1027	2.594	0.0000	0.0000
2026/04/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2026/04/20	ES42	06/08/2026		Bond Future	9.2983	95.9833	9.3651	95.4651	0.719	0.0000	0.0000
2026/04/20	ES42	06/08/2026	12.65 Call	Bond Future	21508.9500	21.5090	20990.7400	20.9907	2.409	0.0000	0.0000
2026/04/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES42	05/11/2026		Bond Future	9.3470	93.5121	9.4160	92.9840	0.738	0.0000	0.0000
2026/04/20	ES42	05/11/2026	11.66 Call	Bond Future	15547.2800	15.5473	15019.1900	15.0192	3.397	0.0000	0.0000
2026/04/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES42	04/02/2027		Bond Future	9.3948	95.3089	9.4660	94.7705	0.758	0.0000	0.0000
2026/04/20	ES42	04/02/2027	10.29 Call	Bond Future	6448.9500	6.4490	5910.5900	5.9106	8.348	0.0000	0.0000
2026/04/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES42	06/05/2027		Bond Future	9.4467	92.8620	9.5203	92.3136	0.778	0.0000	0.0000
2026/04/20	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	ES42	06/05/2027	9.33 Put	Bond Future	880.3100	0.8803	1428.7900	1.4288	62.305	0.0000	0.0000
2026/04/20	GOVI	07/05/2026		GOVI	1388.4030	1388.4030	1382.1970	1382.1970	0.447	0.0000	0.0000
2026/04/20	GOVI	07/05/2026	1,177. Call 00	GOVI	2114030.0000	211.4030	2051970.0000	205.1970	2.936	0.0000	0.0000
2026/04/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	GOVI	06/08/2026		GOVI	1413.2740	1413.2740	1406.9510	1406.9510	0.447	0.0000	0.0000
2026/04/20	GOVI	06/08/2026	1,189. Call 00	GOVI	2242740.0000	224.2740	2179510.0000	217.9510	2.819	0.0000	0.0000
2026/04/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	GOVI	05/11/2026		GOVI	1439.6140	1439.6140	1433.1640	1433.1640	0.448	0.0000	0.0000
2026/04/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1626140.0000	162.6140	1561640.0000	156.1640	3.966	0.0000	0.0000
2026/04/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	GOVI	04/02/2027		GOVI	1466.9370	1466.9370	1460.3620	1460.3620	0.448	0.0000	0.0000
2026/04/20	GOVI	04/02/2027	1,369. Call 00	GOVI	979370.0000	97.9370	913620.0000	91.3620	6.713	0.0000	0.0000
2026/04/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	GOVI	06/05/2027		GOVI	1494.6010	1494.6010	1487.9050	1487.9050	0.448	0.0000	0.0000
2026/04/20	GOVI	06/05/2027	1,427. Call 00	GOVI	676010.0000	67.6010	609050.0000	60.9050	9.905	0.0000	0.0000
2026/04/20	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/04/20	I258	07/05/2026		Bond Future	133.1870	133.1870	133.6338	133.6338	0.335	0.0000	0.0000
2026/04/20	I258	07/05/2026	113.73 Call	Bond Future	19456.9500	19.4570	19903.7900	19.9038	2.297	0.0000	0.0000
2026/04/20	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	I258	06/08/2026		Bond Future	132.7850	132.7850	133.2397	133.2397	0.342	0.0000	0.0000
2026/04/20	I258	06/08/2026	112.95 Call	Bond Future	19835.0300	19.8350	20289.6600	20.2897	2.292	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	
2026/04/20	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	66.667	0.0000	0.0000
2026/04/20	I258	05/11/2026		Bond Future	135.2657	135.2657	135.7286	135.7286	0.342	0.0000	0.0000
2026/04/20	I258	05/11/2026	114.95 Call	Bond Future	20315.6657	20.3157	20778.5890	20.7786	2.279	0.0000	0.0000
2026/04/20	I258	05/11/2026	114.95 Put	Bond Future	0.0157	0.0000	0.0090	0.0000	43.003	0.0000	0.0000
2026/04/20	I258	04/02/2027		Bond Future	134.9548	134.9548	135.4260	135.4260	0.349	0.0000	0.0000
2026/04/20	I258	04/02/2027	118.90 Call	Bond Future	16059.8546	16.0599	16529.6793	16.5297	2.925	0.0000	0.0000
2026/04/20	I258	04/02/2027	118.90 Put	Bond Future	5.0346	0.0050	3.6993	0.0037	26.522	0.0000	0.0000
2026/04/20	I258	06/05/2027		Bond Future	137.5286	137.5286	138.0088	138.0088	0.349	0.0000	0.0000
2026/04/20	I258	06/05/2027	134.78 Call	Bond Future	4310.9624	4.3110	4627.1431	4.6271	7.334	0.0000	0.0000
2026/04/20	I258	06/05/2027	134.78 Put	Bond Future	1562.3424	1.5623	1398.3831	1.3984	10.494	0.0000	0.0000
2026/04/20	IGOV	07/05/2026		Index Future	443.7110	443.7110	446.0520	446.0520	0.528	0.0000	0.0000
2026/04/20	IGOV	06/08/2026		Index Future	451.7700	451.7700	454.1510	454.1510	0.527	0.0000	0.0000
2026/04/20	IGOV	05/11/2026		Index Future	460.2970	460.2970	462.7200	462.7200	0.526	0.0000	0.0000
2026/04/20	IGOV	04/02/2027		Index Future	469.1390	469.1390	471.6080	471.6080	0.526	0.0000	0.0000
2026/04/20	IGOV	06/05/2027		Index Future	478.0890	478.0890	480.6070	480.6070	0.527	0.0000	0.0000
2026/04/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/04/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/04/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/04/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/04/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/04/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/04/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/04/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/04/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/04/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/04/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/04/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/04/20	R033	07/05/2026		Bond Future	8.0649	111.2031	8.1502	110.7319	1.059	0.0000	0.0000
2026/04/20	R033	07/05/2026	10.38 Call	Bond Future	11914.8900	11.9149	11443.6400	11.4436	3.955	0.0000	0.0000
2026/04/20	R033	07/05/2026	10.38 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/04/20	R033	06/08/2026		Bond Future	8.1056	113.2169	8.1954	112.7370	1.108	0.0000	0.0000
2026/04/20	R033	06/08/2026	10.25 Call	Bond Future	10939.1700	10.9392	10475.8300	10.4758	4.236	0.0000	0.0000
2026/04/20	R033	06/08/2026	10.25 Put	Bond Future	176.5800	0.1766	193.1400	0.1931	9.378	0.0000	0.0000
2026/04/20	R033	05/11/2026		Bond Future	8.1341	110.2633	8.2286	109.7743	1.162	0.0000	0.0000
2026/04/20	R033	05/11/2026	9.33 Call	Bond Future	6944.3100	6.9443	6543.6600	6.5437	5.769	0.0000	0.0000
2026/04/20	R033	05/11/2026	9.33 Put	Bond Future	957.8600	0.9579	1046.1900	1.0462	9.222	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	
2026/04/20	R033	04/02/2027		Bond Future	8.1593	112.3567	8.2590	111.8583	1.222	0.0000	0.0000
2026/04/20	R033	04/02/2027	8.65 Call	Bond Future	4546.2900	4.5463	4220.8900	4.2209	7.157	0.0000	0.0000
2026/04/20	R033	04/02/2027	8.65 Put	Bond Future	2120.5700	2.1206	2293.5000	2.2935	8.155	0.0000	0.0000
2026/04/20	R033	06/05/2027		Bond Future	8.1889	109.4318	8.2941	108.9242	1.285	0.0000	0.0000
2026/04/20	R033	06/05/2027	7.93 Call	Bond Future	2590.9300	2.5909	2356.0400	2.3560	9.066	0.0000	0.0000
2026/04/20	R033	06/05/2027	7.93 Put	Bond Future	3852.5700	3.8526	4125.3400	4.1253	7.080	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.29 Put	Bond Future	739.0900	0.7391	905.8500	0.9059	22.563	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.29 Call	Bond Future	995.5000	0.9955	688.1100	0.6881	30.878	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.79 Put	Bond Future	80.9800	0.0810	91.7700	0.0918	13.324	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.79 Call	Bond Future	3429.5900	3.4296	2966.2300	2.9662	13.511	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.20 Call	Bond Future	5804.6800	5.8047	5329.8800	5.3299	8.180	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.20 Put	Bond Future	9.5200	0.0095	8.8700	0.0089	6.828	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.66 Call	Bond Future	13899.0400	13.8990	13424.8900	13.4249	3.411	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.16 Call	Bond Future	11226.5100	11.2265	10752.3400	10.7523	4.224	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.16 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.66 Put	Bond Future	0.7400	0.0007	0.5100	0.0005	31.081	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.66 Call	Bond Future	8449.0700	8.4491	7974.6900	7.9747	5.615	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.71 Call	Bond Future	14160.6700	14.1607	13686.5200	13.6865	3.348	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.21 Call	Bond Future	11498.4300	11.4984	11024.2600	11.0243	4.124	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.21 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.71 Put	Bond Future	0.5600	0.0006	0.3700	0.0004	33.929	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.71 Call	Bond Future	8731.5900	8.7316	8257.2500	8.2573	5.432	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.64 Call	Bond Future	13794.1100	13.7941	13319.9600	13.3200	3.437	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.14 Call	Bond Future	11117.4500	11.1175	10643.2700	10.6433	4.265	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.14 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.64 Put	Bond Future	0.8300	0.0008	0.5800	0.0006	30.120	0.0000	0.0000
2026/04/20	R035	07/05/2026	9.64 Call	Bond Future	8335.7700	8.3358	7861.3700	7.8614	5.691	0.0000	0.0000
2026/04/20	R035	07/05/2026		Bond Future	8.2494	105.5998	8.3246	105.1257	0.911	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.86 Call	Bond Future	14939.5300	14.9395	14465.3800	14.4654	3.174	0.0000	0.0000
2026/04/20	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.31 Call	Bond Future	1068.5200	1.0685	749.6400	0.7496	29.843	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.31 Put	Bond Future	686.0700	0.6861	841.3400	0.8413	22.632	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.55 Call	Bond Future	2132.9700	2.1330	1711.1500	1.7112	19.776	0.0000	0.0000
2026/04/20	R035	07/05/2026	8.55 Put	Bond Future	253.4400	0.2534	305.7700	0.3058	20.648	0.0000	0.0000
2026/04/20	R035	06/08/2026	7.70 Put	Bond Future	4428.3300	4.4283	4781.5100	4.7815	7.975	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	
2026/04/20	R035	06/08/2026	7.70 Call	Bond Future	706.4600	0.7065	576.8100	0.5768	18.352	0.0000	0.0000
2026/04/20	R035	06/08/2026	7.90 Put	Bond Future	3456.0100	3.4560	3768.7100	3.7687	9.048	0.0000	0.0000
2026/04/20	R035	06/08/2026	7.90 Call	Bond Future	1017.4700	1.0175	847.3400	0.8473	16.721	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.34 Call	Bond Future	2236.4200	2.2364	1959.4500	1.9595	12.385	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.34 Put	Bond Future	1920.5100	1.9205	2126.3700	2.1264	10.719	0.0000	0.0000
2026/04/20	R035	06/08/2026	7.95 Put	Bond Future	3230.8300	3.2308	3532.5300	3.5325	9.338	0.0000	0.0000
2026/04/20	R035	06/08/2026	7.95 Call	Bond Future	1110.0300	1.1100	928.9000	0.9289	16.318	0.0000	0.0000
2026/04/20	R035	06/08/2026		Bond Future	8.2888	107.5121	8.3672	107.0292	0.946	0.0000	0.0000
2026/04/20	R035	06/08/2026	11.06 Call	Bond Future	15457.5000	15.4575	14977.0700	14.9771	3.108	0.0000	0.0000
2026/04/20	R035	06/08/2026	11.06 Put	Bond Future	26.1900	0.0262	28.5900	0.0286	9.164	0.0000	0.0000
2026/04/20	R035	06/08/2026	10.22 Call	Bond Future	11224.2200	11.2242	10754.7200	10.7547	4.183	0.0000	0.0000
2026/04/20	R035	06/08/2026	10.22 Put	Bond Future	132.2700	0.1323	145.6000	0.1456	10.078	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.72 Call	Bond Future	8640.8400	8.6408	8187.3600	8.1874	5.248	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.72 Put	Bond Future	265.7800	0.2658	295.1300	0.2951	11.043	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.22 Put	Bond Future	547.4000	0.5474	610.5700	0.6106	11.540	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.22 Call	Bond Future	6100.2600	6.1003	5680.6000	5.6806	6.879	0.0000	0.0000
2026/04/20	R035	06/08/2026	10.13 Call	Bond Future	10760.1300	10.7601	10292.6800	10.2927	4.344	0.0000	0.0000
2026/04/20	R035	06/08/2026	10.13 Put	Bond Future	149.6500	0.1497	165.0300	0.1650	10.277	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.63 Call	Bond Future	8177.0900	8.1771	7728.0200	7.7280	5.492	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.63 Put	Bond Future	302.1200	0.3021	335.8800	0.3359	11.174	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.13 Put	Bond Future	624.1200	0.6241	696.2900	0.6963	11.563	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.13 Call	Bond Future	5657.4600	5.6575	5246.8000	5.2468	7.259	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.29 Put	Bond Future	2058.7000	2.0587	2276.3200	2.2763	10.571	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.29 Call	Bond Future	2066.3000	2.0663	1801.0900	1.8011	12.835	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.79 Put	Bond Future	1010.3900	1.0104	1127.0500	1.1271	11.546	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.79 Call	Bond Future	4048.4500	4.0485	3682.2800	3.6823	9.045	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.39 Call	Bond Future	6951.7200	6.9517	6517.7600	6.5178	6.242	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.39 Put	Bond Future	427.2100	0.4272	476.0800	0.4761	11.439	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.71 Call	Bond Future	8589.2100	8.5892	8136.1900	8.1362	5.274	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.71 Put	Bond Future	269.5500	0.2696	299.3600	0.2994	11.059	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.21 Call	Bond Future	6050.7900	6.0508	5632.0800	5.6321	6.920	0.0000	0.0000
2026/04/20	R035	06/08/2026	9.21 Put	Bond Future	555.4700	0.5555	619.5900	0.6196	11.543	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.71 Put	Bond Future	1132.2900	1.1323	1262.2400	1.2622	11.477	0.0000	0.0000
2026/04/20	R035	06/08/2026	8.71 Call	Bond Future	3693.2600	3.6933	3340.3800	3.3404	9.555	0.0000	0.0000
2026/04/20	R035	05/11/2026	9.80 Call	Bond Future	9046.1700	9.0462	8610.0700	8.6101	4.821	0.0000	0.0000
2026/04/20	R035	05/11/2026	9.80 Put	Bond Future	593.8800	0.5939	649.7600	0.6498	9.409	0.0000	0.0000
2026/04/20	R035	05/11/2026	9.30 Call	Bond Future	6687.1800	6.6872	6287.8700	6.2879	5.971	0.0000	0.0000
2026/04/20	R035	05/11/2026	9.30 Put	Bond Future	988.6300	0.9886	1081.3000	1.0813	9.374	0.0000	0.0000
2026/04/20	R035	05/11/2026	8.80 Put	Bond Future	1617.6000	1.6176	1766.9400	1.7669	9.232	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	
2026/04/20	R035	05/11/2026	8.80 Call	Bond Future	4457.8300	4.4578	4115.1900	4.1152	7.686	0.0000	0.0000
2026/04/20	R035	05/11/2026		Bond Future	8.3210	104.9936	8.4028	104.5016	0.982	0.0000	0.0000
2026/04/20	R035	05/11/2026	10.03 Call	Bond Future	10156.6500	10.1567	9708.7700	9.7088	4.410	0.0000	0.0000
2026/04/20	R035	05/11/2026	10.03 Put	Bond Future	471.5700	0.4716	515.6700	0.5157	9.352	0.0000	0.0000
2026/04/20	R035	05/11/2026	8.97 Call	Bond Future	5181.3400	5.1813	4816.4800	4.8165	7.042	0.0000	0.0000
2026/04/20	R035	05/11/2026	8.97 Put	Bond Future	1357.2700	1.3573	1484.3900	1.4844	9.366	0.0000	0.0000
2026/04/20	R035	05/11/2026	8.47 Call	Bond Future	3170.5300	3.1705	2879.4200	2.8794	9.182	0.0000	0.0000
2026/04/20	R035	05/11/2026	8.47 Put	Bond Future	2276.2300	2.2762	2477.1000	2.4771	8.825	0.0000	0.0000
2026/04/20	R035	05/11/2026	7.97 Put	Bond Future	3854.8300	3.8548	4146.3600	4.1464	7.563	0.0000	0.0000
2026/04/20	R035	05/11/2026	7.97 Call	Bond Future	1707.2500	1.7073	1506.8000	1.5068	11.741	0.0000	0.0000
2026/04/20	R035	04/02/2027	7.70 Put	Bond Future	5456.8600	5.4569	5790.5500	5.7906	6.115	0.0000	0.0000
2026/04/20	R035	04/02/2027	7.70 Call	Bond Future	1524.7000	1.5247	1356.9800	1.3570	11.000	0.0000	0.0000
2026/04/20	R035	04/02/2027	8.20 Put	Bond Future	3515.3100	3.5153	3773.6900	3.7737	7.350	0.0000	0.0000
2026/04/20	R035	04/02/2027	8.20 Call	Bond Future	2616.7400	2.6167	2373.7100	2.3737	9.288	0.0000	0.0000
2026/04/20	R035	04/02/2027	8.85 Call	Bond Future	4918.1400	4.9181	4580.9600	4.5810	6.856	0.0000	0.0000
2026/04/20	R035	04/02/2027	8.85 Put	Bond Future	2035.8700	2.0359	2200.1000	2.2001	8.067	0.0000	0.0000
2026/04/20	R035	04/02/2027		Bond Future	8.3517	106.9867	8.4371	106.4853	1.022	0.0000	0.0000
2026/04/20	R035	04/02/2027	9.02 Call	Bond Future	5608.5000	5.6085	5251.5500	5.2516	6.364	0.0000	0.0000
2026/04/20	R035	04/02/2027	9.02 Put	Bond Future	1766.6800	1.7667	1911.1400	1.9111	8.177	0.0000	0.0000
2026/04/20	R035	06/05/2027		Bond Future	8.3817	104.4992	8.4709	103.9885	1.064	0.0000	0.0000
2026/04/20	R035	06/05/2027	8.25 Call	Bond Future	2997.0700	2.9971	2745.0900	2.7451	8.408	0.0000	0.0000
2026/04/20	R035	06/05/2027	8.25 Put	Bond Future	3757.6700	3.7577	4016.4300	4.0164	6.886	0.0000	0.0000
2026/04/20	R038	07/05/2026		Bond Future	8.6616	117.4540	8.7366	116.8456	0.866	0.0000	0.0000
2026/04/20	R038	07/05/2026	11.40 Call	Bond Future	19604.8000	19.6048	18996.3900	18.9964	3.103	0.0000	0.0000
2026/04/20	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R038	06/08/2026		Bond Future	8.7119	119.5810	8.7898	118.9614	0.893	0.0000	0.0000
2026/04/20	R038	06/08/2026	11.77 Call	Bond Future	21245.5600	21.2456	20627.7700	20.6278	2.908	0.0000	0.0000
2026/04/20	R038	06/08/2026	11.77 Put	Bond Future	21.5100	0.0215	23.3200	0.0233	8.415	0.0000	0.0000
2026/04/20	R038	05/11/2026		Bond Future	8.7536	116.3037	8.8344	115.6724	0.922	0.0000	0.0000
2026/04/20	R038	05/11/2026	10.72 Call	Bond Future	14680.9500	14.6810	14097.9300	14.0979	3.971	0.0000	0.0000
2026/04/20	R038	05/11/2026	10.72 Put	Bond Future	583.2200	0.5832	631.4400	0.6314	8.268	0.0000	0.0000
2026/04/20	R038	04/02/2027		Bond Future	8.7938	118.5118	8.8776	117.8684	0.953	0.0000	0.0000
2026/04/20	R038	04/02/2027	9.60 Call	Bond Future	8316.5200	8.3165	7843.2300	7.8432	5.691	0.0000	0.0000
2026/04/20	R038	04/02/2027	9.60 Put	Bond Future	2330.1300	2.3301	2500.2200	2.5002	7.300	0.0000	0.0000
2026/04/20	R038	06/05/2027		Bond Future	8.8375	115.2616	8.9245	114.6062	0.985	0.0000	0.0000
2026/04/20	R038	06/05/2027	8.71 Call	Bond Future	4328.1800	4.3282	3996.5900	3.9966	7.661	0.0000	0.0000
2026/04/20	R038	06/05/2027	8.71 Put	Bond Future	5297.0800	5.2971	5620.8400	5.6208	6.112	0.0000	0.0000
2026/04/20	R053	07/05/2026		Bond Future	8.7839	130.4499	8.8488	129.6265	0.739	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	
2026/04/20	R053	07/05/2026	11.69 Call	Bond Future	29674.7600	29.6748	28851.3500	28.8514	2.775	0.0000	0.0000
2026/04/20	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R053	06/08/2026		Bond Future	8.8224	132.8121	8.8891	131.9738	0.757	0.0000	0.0000
2026/04/20	R053	06/08/2026	12.28 Call	Bond Future	33725.4800	33.7255	32888.2800	32.8883	2.482	0.0000	0.0000
2026/04/20	R053	06/08/2026	12.28 Put	Bond Future	24.6200	0.0246	25.8100	0.0258	4.833	0.0000	0.0000
2026/04/20	R053	06/08/2026	8.10 Put	Bond Future	10875.7900	10.8758	11513.9500	11.5140	5.868	0.0000	0.0000
2026/04/20	R053	06/08/2026	8.10 Call	Bond Future	1186.7700	1.1868	986.5400	0.9865	16.872	0.0000	0.0000
2026/04/20	R053	06/08/2026	8.60 Put	Bond Future	5806.1500	5.8062	6260.9900	6.2610	7.834	0.0000	0.0000
2026/04/20	R053	06/08/2026	8.60 Call	Bond Future	2946.5500	2.9466	2563.0000	2.5630	13.017	0.0000	0.0000
2026/04/20	R053	06/08/2026	9.10 Call	Bond Future	6274.9100	6.2749	5693.8900	5.6939	9.259	0.0000	0.0000
2026/04/20	R053	06/08/2026	9.10 Put	Bond Future	2847.3200	2.8473	3104.6900	3.1047	9.039	0.0000	0.0000
2026/04/20	R053	06/08/2026	9.60 Call	Bond Future	10620.7500	10.6208	9910.3700	9.9104	6.689	0.0000	0.0000
2026/04/20	R053	06/08/2026	9.60 Put	Bond Future	1395.6800	1.3957	1523.6900	1.5237	9.172	0.0000	0.0000
2026/04/20	R053	05/11/2026		Bond Future	8.8541	129.4008	8.9227	128.5466	0.775	0.0000	0.0000
2026/04/20	R053	05/11/2026	11.21 Call	Bond Future	25283.1300	25.2831	24471.3700	24.4714	3.211	0.0000	0.0000
2026/04/20	R053	05/11/2026	11.21 Put	Bond Future	658.0600	0.6581	700.4900	0.7005	6.448	0.0000	0.0000
2026/04/20	R053	04/02/2027		Bond Future	8.8844	131.8575	8.9549	130.9870	0.794	0.0000	0.0000
2026/04/20	R053	04/02/2027	9.99 Call	Bond Future	15275.3500	15.2754	14575.6000	14.5756	4.581	0.0000	0.0000
2026/04/20	R053	04/02/2027	9.99 Put	Bond Future	2691.1000	2.6911	2861.8400	2.8618	6.345	0.0000	0.0000
2026/04/20	R053	06/05/2027		Bond Future	8.9166	128.4808	8.9890	127.5939	0.813	0.0000	0.0000
2026/04/20	R053	06/05/2027	8.92 Call	Bond Future	7437.4100	7.4374	6947.1600	6.9472	6.592	0.0000	0.0000
2026/04/20	R053	06/05/2027	8.92 Put	Bond Future	7395.0800	7.3951	7791.6900	7.7917	5.363	0.0000	0.0000
2026/04/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/04/20	R186	07/05/2026	8.69 Call	Bond Future	36.9100	0.0369	34.0300	0.0340	7.803	0.0000	0.0000
2026/04/20	R186	07/05/2026	8.69 Put	Bond Future	36.9100	0.0369	34.0300	0.0340	7.803	0.0000	0.0000
2026/04/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/04/20	R186	06/08/2026	8.57 Call	Bond Future	59.3100	0.0593	58.5000	0.0585	1.366	0.0000	0.0000
2026/04/20	R186	06/08/2026	8.57 Put	Bond Future	59.3100	0.0593	58.5000	0.0585	1.366	0.0000	0.0000
2026/04/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/04/20	R186	05/11/2026	8.12 Call	Bond Future	39.6200	0.0396	39.3300	0.0393	0.732	0.0000	0.0000
2026/04/20	R186	05/11/2026	8.12 Put	Bond Future	39.6200	0.0396	39.3300	0.0393	0.732	0.0000	0.0000
2026/04/20	R202	07/05/2026		Bond Future	298.8044	298.8044	300.4604	300.4604	0.554	0.0000	0.0000
2026/04/20	R202	07/05/2026	277.55 Call	Bond Future	21254.3600	21.2544	22910.4200	22.9104	7.792	0.0000	0.0000
2026/04/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R202	06/08/2026		Bond Future	298.8867	298.8867	300.5728	300.5728	0.564	0.0000	0.0000
2026/04/20	R202	06/08/2026	278.86 Call	Bond Future	20026.7400	20.0267	21712.7600	21.7128	8.419	0.0000	0.0000
2026/04/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R202	05/11/2026		Bond Future	304.4697	304.4697	306.1866	306.1866	0.564	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	
2026/04/20	R202	05/11/2026	280.46 Call	Bond Future	24009.7000	24.0097	25726.5700	25.7266	7.151	0.0000	0.0000
2026/04/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R202	04/02/2027		Bond Future	304.8027	304.8027	306.5517	306.5517	0.574	0.0000	0.0000
2026/04/20	R202	04/02/2027	294.73 Call	Bond Future	10072.7400	10.0727	11821.6500	11.8217	17.363	0.0000	0.0000
2026/04/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R202	06/05/2027		Bond Future	310.6166	310.6166	312.3991	312.3991	0.574	0.0000	0.0000
2026/04/20	R202	06/05/2027	306.99 Call	Bond Future	3626.6100	3.6266	5409.0600	5.4091	49.149	0.0000	0.0000
2026/04/20	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R209	07/05/2026		Bond Future	8.4198	86.3397	8.4948	85.8910	0.891	0.0000	0.0000
2026/04/20	R209	07/05/2026	11.07 Call	Bond Future	14169.8800	14.1699	13721.1800	13.7212	3.167	0.0000	0.0000
2026/04/20	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R209	06/08/2026		Bond Future	8.4613	87.9032	8.5391	87.4463	0.920	0.0000	0.0000
2026/04/20	R209	06/08/2026	11.39 Call	Bond Future	15257.8500	15.2579	14802.7300	14.8027	2.983	0.0000	0.0000
2026/04/20	R209	06/08/2026	11.39 Put	Bond Future	21.1300	0.0211	22.8900	0.0229	8.329	0.0000	0.0000
2026/04/20	R209	05/11/2026		Bond Future	8.4940	86.3734	8.5748	85.9079	0.951	0.0000	0.0000
2026/04/20	R209	05/11/2026	10.32 Call	Bond Future	10248.3500	10.2484	9822.0800	9.8221	4.159	0.0000	0.0000
2026/04/20	R209	05/11/2026	10.32 Put	Bond Future	461.9900	0.4620	501.2800	0.5013	8.505	0.0000	0.0000
2026/04/20	R209	04/02/2027		Bond Future	8.5249	88.0131	8.6087	87.5387	0.983	0.0000	0.0000
2026/04/20	R209	04/02/2027	9.28 Call	Bond Future	5876.7200	5.8767	5531.1800	5.5312	5.880	0.0000	0.0000
2026/04/20	R209	04/02/2027	9.28 Put	Bond Future	1718.6300	1.7186	1847.5400	1.8475	7.501	0.0000	0.0000
2026/04/20	R209	04/02/2027	8.96 Call	Bond Future	4603.3800	4.6034	4291.1300	4.2911	6.783	0.0000	0.0000
2026/04/20	R209	04/02/2027	8.96 Put	Bond Future	2175.5000	2.1755	2337.7000	2.3377	7.456	0.0000	0.0000
2026/04/20	R209	04/02/2027	8.03 Put	Bond Future	4694.7600	4.6948	4985.3600	4.9854	6.190	0.0000	0.0000
2026/04/20	R209	04/02/2027	8.03 Call	Bond Future	1824.1300	1.8241	1640.2800	1.6403	10.079	0.0000	0.0000
2026/04/20	R209	06/05/2027	9.32 Call	Bond Future	6066.3600	6.0664	5722.7600	5.7228	5.664	0.0000	0.0000
2026/04/20	R209	06/05/2027	9.32 Put	Bond Future	1952.5500	1.9526	2092.2900	2.0923	7.157	0.0000	0.0000
2026/04/20	R209	06/05/2027	8.25 Put	Bond Future	4286.0600	4.2861	4551.4300	4.5514	6.191	0.0000	0.0000
2026/04/20	R209	06/05/2027	8.25 Call	Bond Future	2542.5700	2.5426	2324.6000	2.3246	8.573	0.0000	0.0000
2026/04/20	R209	06/05/2027		Bond Future	8.5589	86.5206	8.6459	86.0373	1.017	0.0000	0.0000
2026/04/20	R209	06/05/2027	8.41 Call	Bond Future	2930.8900	2.9309	2691.9900	2.6920	8.151	0.0000	0.0000
2026/04/20	R209	06/05/2027	8.41 Put	Bond Future	3765.7000	3.7657	4010.1400	4.0101	6.491	0.0000	0.0000
2026/04/20	R210	07/05/2026		Bond Future	261.5332	261.5332	261.7198	261.7198	0.071	0.0000	0.0000
2026/04/20	R210	07/05/2026	255.40 Call	Bond Future	6133.2200	6.1332	6319.7700	6.3198	3.042	0.0000	0.0000
2026/04/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R210	06/08/2026		Bond Future	266.3347	266.3347	266.5243	266.5243	0.071	0.0000	0.0000
2026/04/20	R210	06/08/2026	259.84 Call	Bond Future	6494.6900	6.4947	6684.3100	6.6843	2.920	0.0000	0.0000
2026/04/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R210	05/11/2026		Bond Future	267.7809	267.7809	267.9732	267.9732	0.072	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	
2026/04/20	R210	05/11/2026	253.33 Call	Bond Future	14450.8800	14.4509	14643.1500	14.6432	1.331	0.0000	0.0000
2026/04/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R210	04/02/2027		Bond Future	272.9250	272.9250	273.1207	273.1207	0.072	0.0000	0.0000
2026/04/20	R210	04/02/2027	266.03 Call	Bond Future	6894.9700	6.8950	7090.7400	7.0907	2.839	0.0000	0.0000
2026/04/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R210	06/05/2027		Bond Future	274.5218	274.5218	274.7207	274.7207	0.072	0.0000	0.0000
2026/04/20	R210	06/05/2027	271.13 Call	Bond Future	3391.7800	3.3918	3590.6600	3.5907	5.864	0.0000	0.0000
2026/04/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R213	07/05/2026		Bond Future	7.8085	98.1862	7.8789	97.9143	0.902	0.0000	0.0000
2026/04/20	R213	07/05/2026	9.80 Call	Bond Future	7341.4300	7.3414	7069.5100	7.0695	3.704	0.0000	0.0000
2026/04/20	R213	07/05/2026	9.80 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/04/20	R213	06/08/2026		Bond Future	7.8410	99.9642	7.9161	99.6872	0.958	0.0000	0.0000
2026/04/20	R213	06/08/2026	9.69 Call	Bond Future	6629.9700	6.6300	6361.0300	6.3610	4.056	0.0000	0.0000
2026/04/20	R213	06/08/2026	9.69 Put	Bond Future	81.8900	0.0819	89.9400	0.0899	9.830	0.0000	0.0000
2026/04/20	R213	05/11/2026		Bond Future	7.8628	98.2575	7.9430	97.9752	1.020	0.0000	0.0000
2026/04/20	R213	05/11/2026	8.75 Call	Bond Future	3662.5700	3.6626	3437.7700	3.4378	6.138	0.0000	0.0000
2026/04/20	R213	05/11/2026	8.75 Put	Bond Future	594.4500	0.5945	651.9500	0.6520	9.673	0.0000	0.0000
2026/04/20	R213	04/02/2027		Bond Future	7.8802	100.1227	7.9662	99.8349	1.092	0.0000	0.0000
2026/04/20	R213	04/02/2027	8.14 Call	Bond Future	2211.4200	2.2114	2037.3300	2.0373	7.872	0.0000	0.0000
2026/04/20	R213	04/02/2027	8.14 Put	Bond Future	1345.6000	1.3456	1459.2600	1.4593	8.447	0.0000	0.0000
2026/04/20	R213	06/05/2027		Bond Future	7.8961	98.4576	7.9885	98.1645	1.171	0.0000	0.0000
2026/04/20	R213	06/05/2027	7.56 Call	Bond Future	1265.9000	1.2659	1142.4700	1.1425	9.750	0.0000	0.0000
2026/04/20	R213	06/05/2027	7.56 Put	Bond Future	2340.5500	2.3406	2510.2300	2.5102	7.250	0.0000	0.0000
2026/04/20	R213	06/05/2027	9.25 Call	Bond Future	4863.3700	4.8634	4627.8300	4.6278	4.843	0.0000	0.0000
2026/04/20	R213	06/05/2027	9.25 Put	Bond Future	676.3300	0.6763	733.9000	0.7339	8.512	0.0000	0.0000
2026/04/20	R213	06/05/2027	8.13 Put	Bond Future	1518.8600	1.5189	1640.6100	1.6406	8.016	0.0000	0.0000
2026/04/20	R213	06/05/2027	8.13 Call	Bond Future	2258.4600	2.2585	2087.1000	2.0871	7.587	0.0000	0.0000
2026/04/20	R214	07/05/2026		Bond Future	8.8402	82.1580	8.9050	81.7023	0.734	0.0000	0.0000
2026/04/20	R214	07/05/2026	11.53 Call	Bond Future	16214.5100	16.2145	15758.8700	15.7589	2.810	0.0000	0.0000
2026/04/20	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R214	06/08/2026		Bond Future	8.8843	83.6458	8.9512	83.1817	0.753	0.0000	0.0000
2026/04/20	R214	06/08/2026	11.97 Call	Bond Future	18046.5500	18.0466	17583.7900	17.5838	2.564	0.0000	0.0000
2026/04/20	R214	06/08/2026	11.97 Put	Bond Future	26.5700	0.0266	27.8800	0.0279	4.930	0.0000	0.0000
2026/04/20	R214	05/11/2026		Bond Future	8.9233	81.8917	8.9922	81.4189	0.772	0.0000	0.0000
2026/04/20	R214	05/11/2026	10.97 Call	Bond Future	13025.6300	13.0256	12584.1000	12.5841	3.390	0.0000	0.0000
2026/04/20	R214	05/11/2026	10.97 Put	Bond Future	485.0600	0.4851	516.3200	0.5163	6.445	0.0000	0.0000
2026/04/20	R214	04/02/2027		Bond Future	8.9617	83.4463	9.0328	82.9644	0.793	0.0000	0.0000
2026/04/20	R214	04/02/2027	9.90 Call	Bond Future	7863.9900	7.8640	7492.1700	7.4922	4.728	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	
2026/04/20	R214	04/02/2027	9.90 Put	Bond Future	1809.1800	1.8092	1919.2100	1.9192	6.082	0.0000	0.0000
2026/04/20	R214	06/05/2027		Bond Future	8.9995	81.7204	9.0727	81.2296	0.813	0.0000	0.0000
2026/04/20	R214	06/05/2027	8.88 Call	Bond Future	3695.4200	3.6954	3442.1800	3.4422	6.853	0.0000	0.0000
2026/04/20	R214	06/05/2027	8.88 Put	Bond Future	4505.6100	4.5056	4743.1700	4.7432	5.273	0.0000	0.0000
2026/04/20	R248	07/05/2026		Bond Future	8.8694	100.5698	8.9343	99.9569	0.732	0.0000	0.0000
2026/04/20	R248	07/05/2026	11.72 Call	Bond Future	22089.5100	22.0895	21476.5700	21.4766	2.775	0.0000	0.0000
2026/04/20	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R248	07/05/2026	8.30 Put	Bond Future	5732.9400	5.7329	6294.4900	6.2945	9.795	0.0000	0.0000
2026/04/20	R248	07/05/2026	8.30 Call	Bond Future	87.3200	0.0873	35.9300	0.0359	58.852	0.0000	0.0000
2026/04/20	R248	07/05/2026	8.70 Put	Bond Future	2346.6300	2.3466	2693.7100	2.6937	14.791	0.0000	0.0000
2026/04/20	R248	07/05/2026	8.70 Call	Bond Future	718.0200	0.7180	452.1600	0.4522	37.027	0.0000	0.0000
2026/04/20	R248	07/05/2026	9.18 Call	Bond Future	3318.2500	3.3183	2757.3600	2.7574	16.903	0.0000	0.0000
2026/04/20	R248	07/05/2026	9.18 Put	Bond Future	438.5200	0.4385	490.5700	0.4906	11.869	0.0000	0.0000
2026/04/20	R248	07/05/2026	9.19 Call	Bond Future	3390.9600	3.3910	2826.9900	2.8270	16.632	0.0000	0.0000
2026/04/20	R248	07/05/2026	9.19 Put	Bond Future	420.7300	0.4207	469.7000	0.4697	11.639	0.0000	0.0000
2026/04/20	R248	06/08/2026	9.00 Call	Bond Future	3683.4800	3.6835	3301.4100	3.3014	10.373	0.0000	0.0000
2026/04/20	R248	06/08/2026	9.00 Put	Bond Future	2845.5600	2.8456	3087.6600	3.0877	8.508	0.0000	0.0000
2026/04/20	R248	06/08/2026	10.00 Call	Bond Future	10171.2700	10.1713	9608.6000	9.6086	5.532	0.0000	0.0000
2026/04/20	R248	06/08/2026	10.00 Put	Bond Future	719.6400	0.7196	781.1400	0.7811	8.546	0.0000	0.0000
2026/04/20	R248	06/08/2026		Bond Future	8.9102	102.3910	8.9770	101.7668	0.749	0.0000	0.0000
2026/04/20	R248	06/08/2026	12.37 Call	Bond Future	25559.3800	25.5594	24936.0200	24.9360	2.439	0.0000	0.0000
2026/04/20	R248	06/08/2026	12.37 Put	Bond Future	17.5800	0.0176	18.3900	0.0184	4.608	0.0000	0.0000
2026/04/20	R248	05/11/2026		Bond Future	8.9461	99.8414	9.0147	99.2055	0.767	0.0000	0.0000
2026/04/20	R248	05/11/2026	11.31 Call	Bond Future	19111.1000	19.1111	18506.5700	18.5066	3.163	0.0000	0.0000
2026/04/20	R248	05/11/2026	11.31 Put	Bond Future	494.4300	0.4944	525.8000	0.5258	6.345	0.0000	0.0000
2026/04/20	R248	04/02/2027		Bond Future	8.9813	101.7368	9.0519	101.0888	0.786	0.0000	0.0000
2026/04/20	R248	04/02/2027	10.11 Call	Bond Future	11557.8800	11.5579	11034.7300	11.0347	4.526	0.0000	0.0000
2026/04/20	R248	04/02/2027	10.11 Put	Bond Future	1961.2900	1.9613	2086.1300	2.0861	6.365	0.0000	0.0000
2026/04/20	R248	06/05/2027		Bond Future	9.0156	99.2138	9.0882	98.5536	0.805	0.0000	0.0000
2026/04/20	R248	06/05/2027	9.05 Call	Bond Future	5630.5700	5.6306	5261.2400	5.2612	6.559	0.0000	0.0000
2026/04/20	R248	06/05/2027	9.05 Put	Bond Future	5316.5000	5.3165	5607.3800	5.6074	5.471	0.0000	0.0000
2026/04/20	R2R9	07/05/2026		Bond Future	8.7767	109.4910	8.8517	108.8884	0.854	0.0000	0.0000
2026/04/20	R2R9	07/05/2026	99.91 Call	Bond Future	98641.2500	98.6413	98038.6500	98.0387	0.611	0.0000	0.0000
2026/04/20	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R2R9	06/08/2026		Bond Future	8.8279	111.4737	8.9055	110.8601	0.879	0.0000	0.0000
2026/04/20	R2R9	06/08/2026	101.74 Call	Bond Future	98354.2100	98.3542	97740.5600	97.7406	0.624	0.0000	0.0000
2026/04/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R2R9	05/11/2026		Bond Future	8.8708	108.5511	8.9512	107.9258	0.906	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	
2026/04/20	R2R9	05/11/2026	98.56 Call	Bond Future	97581.0300	97.5810	96955.7500	96.9558	0.641	0.0000	0.0000
2026/04/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R2R9	04/02/2027		Bond Future	8.9124	110.6119	8.9957	109.9747	0.934	0.0000	0.0000
2026/04/20	R2R9	04/02/2027	9.89 Call	Bond Future	7672.2600	7.6723	7121.7100	7.1217	7.176	0.0000	0.0000
2026/04/20	R2R9	04/02/2027	9.89 Put	Bond Future	512.9200	0.5129	599.5400	0.5995	16.888	0.0000	0.0000
2026/04/20	R2R9	06/05/2027		Bond Future	8.9574	107.7172	9.0436	107.0681	0.963	0.0000	0.0000
2026/04/20	R2R9	06/05/2027	8.83 Call	Bond Future	2647.2500	2.6473	2344.4700	2.3445	11.438	0.0000	0.0000
2026/04/20	R2R9	06/05/2027	8.83 Put	Bond Future	3615.5700	3.6156	3961.8600	3.9619	9.578	0.0000	0.0000
2026/04/20	R4R2	07/05/2026		Bond Future	8.9165	111.3054	8.9965	110.5865	0.897	0.0000	0.0000
2026/04/20	R4R2	07/05/2026	100.23 Call	Bond Future	100216.3300	100.2163	99497.3700	99.4974	0.717	0.0000	0.0000
2026/04/20	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R4R2	06/08/2026		Bond Future	8.9671	113.3210	9.0497	112.5890	0.921	0.0000	0.0000
2026/04/20	R4R2	06/08/2026	102.06 Call	Bond Future	99903.7600	99.9038	99171.6900	99.1717	0.733	0.0000	0.0000
2026/04/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R4R2	05/11/2026		Bond Future	9.0101	110.3064	9.0954	109.5605	0.946	0.0000	0.0000
2026/04/20	R4R2	05/11/2026	98.76 Call	Bond Future	99083.8000	99.0838	98337.9400	98.3379	0.753	0.0000	0.0000
2026/04/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	R4R2	04/02/2027		Bond Future	9.0519	112.4006	9.1400	111.6405	0.973	0.0000	0.0000
2026/04/20	R4R2	04/02/2027	10.13 Call	Bond Future	9283.6400	9.2836	8613.3400	8.6133	7.220	0.0000	0.0000
2026/04/20	R4R2	04/02/2027	10.13 Put	Bond Future	491.4800	0.4915	581.2600	0.5813	18.267	0.0000	0.0000
2026/04/20	R4R2	06/05/2027		Bond Future	9.0966	109.4134	9.1876	108.6391	1.000	0.0000	0.0000
2026/04/20	R4R2	06/05/2027	9.00 Call	Bond Future	3153.8500	3.1539	2782.7900	2.7828	11.765	0.0000	0.0000
2026/04/20	R4R2	06/05/2027	9.00 Put	Bond Future	3984.7700	3.9848	4388.0300	4.3880	10.120	0.0000	0.0000
2026/04/20	RR87	07/05/2026		Bond Future	7.0469	102.8907	7.1342	102.8414	1.238	0.0000	0.0000
2026/04/20	RR87	07/05/2026	6.81 Call	Bond Future	3.9863	0.0040	0.7479	0.0007	81.237	0.0000	0.0000
2026/04/20	RR87	07/05/2026	6.81 Put	Bond Future	138.0063	0.1380	184.0379	0.1840	33.355	0.0000	0.0000
2026/04/20	RR87	06/08/2026		Bond Future	6.8487	101.0170	6.9972	100.9645	2.168	0.0000	0.0000
2026/04/20	RR87	06/08/2026	6.53 Call	Bond Future	14.8730	0.0149	6.6192	0.0066	55.495	0.0000	0.0000
2026/04/20	RR87	06/08/2026	6.53 Put	Bond Future	127.7630	0.1278	172.0292	0.1720	34.647	0.0000	0.0000
2026/04/20	RR87	05/11/2026		Bond Future	5.3600	102.8806	5.8278	102.8269	8.728	0.0000	0.0000
2026/04/20	RR87	05/11/2026	5.27 Call	Bond Future	16.6054	0.0166	2.9548	0.0030	82.206	0.0000	0.0000
2026/04/20	RR87	05/11/2026	5.27 Put	Bond Future	26.9354	0.0269	66.9948	0.0670	148.724	0.0000	0.0000
2026/04/20	RR88	07/05/2026		Bond Future	7.3393	105.6152	7.4216	105.4908	1.122	0.0000	0.0000
2026/04/20	RR88	07/05/2026	6.84 Call	Bond Future	0.1502	0.0002	0.0079	0.0000	94.739	0.0000	0.0000
2026/04/20	RR88	07/05/2026	6.84 Put	Bond Future	758.7902	0.7588	883.1179	0.8831	16.385	0.0000	0.0000
2026/04/20	RR88	06/08/2026		Bond Future	7.3571	104.6638	7.4561	104.5452	1.345	0.0000	0.0000
2026/04/20	RR88	06/08/2026	6.79 Call	Bond Future	25.1923	0.0252	14.4908	0.0145	42.479	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
2026/04/20	RR88	06/08/2026	6.79 Put	Bond Future	708.2123	0.7082	816.1108	0.8161	15.235	0.0000	0.0000
2026/04/20	RR88	05/11/2026		Bond Future	7.3059	105.9718	7.4285	105.8438	1.678	0.0000	0.0000
2026/04/20	RR88	05/11/2026	6.71 Call	Bond Future	46.3317	0.0463	29.3129	0.0293	36.732	0.0000	0.0000
2026/04/20	RR88	05/11/2026	6.71 Put	Bond Future	671.5117	0.6715	782.4529	0.7825	16.521	0.0000	0.0000
2026/04/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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