



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2026 TO 21/04/2026

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
2026/04/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/21	2029	07/05/2026		Bond Future	146.9810	146.9810	146.9768	0.003	0.0000	0.0000
2026/04/21	2029	07/05/2026	141.82 Call	Bond Future	5161.0100	5.1610	5156.8400	0.081	0.0000	0.0000
2026/04/21	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2029	06/08/2026		Bond Future	149.6793	149.6793	149.6748	0.003	0.0000	0.0000
2026/04/21	2029	06/08/2026	144.10 Call	Bond Future	5579.2600	5.5793	5574.8000	0.080	0.0000	0.0000
2026/04/21	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	
2026/04/21	2029	05/11/2026		Bond Future	150.9932	150.9932	150.9881	150.9881	0.003	0.0000	0.0000
2026/04/21	2029	05/11/2026	147.56 Call	Bond Future	3433.2400	3.4332	3428.0700	3.4281	0.151	0.0000	0.0000
2026/04/21	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2029	04/02/2027		Bond Future	153.8937	153.8937	153.8883	153.8883	0.003	0.0000	0.0000
2026/04/21	2029	04/02/2027	149.72 Call	Bond Future	4173.6500	4.1737	4168.3000	4.1683	0.128	0.0000	0.0000
2026/04/21	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2029	06/05/2027		Bond Future	155.3139	155.3139	155.3093	155.3093	0.003	0.0000	0.0000
2026/04/21	2029	06/05/2027	153.32 Call	Bond Future	1993.9100	1.9939	1989.3100	1.9893	0.231	0.0000	0.0000
2026/04/21	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.21 Put	Bond Future	1648.4600	1.6485	1898.2900	1.8983	15.155	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.21 Call	Bond Future	12.9700	0.0130	4.9500	0.0050	61.835	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.71 Put	Bond Future	397.6000	0.3976	530.4300	0.5304	33.408	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.71 Call	Bond Future	379.0900	0.3791	254.0700	0.2541	32.979	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.92 Call	Bond Future	812.9600	0.8130	622.0000	0.6220	23.489	0.0000	0.0000
2026/04/21	2030	07/05/2026	7.92 Put	Bond Future	161.6700	0.1617	228.5600	0.2286	41.374	0.0000	0.0000
2026/04/21	2030	07/05/2026		Bond Future	7.7158	103.1177	7.7964	102.8599	1.045	0.0000	0.0000
2026/04/21	2030	07/05/2026	9.39 Call	Bond Future	5190.2200	5.1902	4932.3800	4.9324	4.968	0.0000	0.0000
2026/04/21	2030	07/05/2026	9.39 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/04/21	2030	06/08/2026		Bond Future	7.7595	100.9755	7.8470	100.7128	1.129	0.0000	0.0000
2026/04/21	2030	06/08/2026	9.22 Call	Bond Future	4385.8000	4.3858	4143.3000	4.1433	5.529	0.0000	0.0000
2026/04/21	2030	06/08/2026	9.22 Put	Bond Future	114.0400	0.1140	134.2000	0.1342	17.678	0.0000	0.0000
2026/04/21	2030	06/08/2026	7.21 Put	Bond Future	1945.9400	1.9459	2151.3200	2.1513	10.554	0.0000	0.0000
2026/04/21	2030	06/08/2026	7.21 Call	Bond Future	278.7900	0.2788	221.5100	0.2215	20.546	0.0000	0.0000
2026/04/21	2030	06/08/2026	7.71 Put	Bond Future	1012.1100	1.0121	1150.4300	1.1504	13.666	0.0000	0.0000
2026/04/21	2030	06/08/2026	7.71 Call	Bond Future	863.4400	0.8634	739.1000	0.7391	14.401	0.0000	0.0000
2026/04/21	2030	06/08/2026	8.06 Call	Bond Future	1514.9900	1.5150	1346.4500	1.3465	11.125	0.0000	0.0000
2026/04/21	2030	06/08/2026	8.06 Put	Bond Future	617.2000	0.6172	711.3200	0.7113	15.250	0.0000	0.0000
2026/04/21	2030	05/11/2026		Bond Future	7.7718	102.8383	7.8670	102.5705	1.225	0.0000	0.0000
2026/04/21	2030	05/11/2026	8.39 Call	Bond Future	2374.1900	2.3742	2186.9700	2.1870	7.886	0.0000	0.0000
2026/04/21	2030	05/11/2026	8.39 Put	Bond Future	651.3100	0.6513	731.8300	0.7318	12.363	0.0000	0.0000
2026/04/21	2030	04/02/2027		Bond Future	7.7750	100.7829	7.8793	100.5099	1.341	0.0000	0.0000
2026/04/21	2030	04/02/2027	7.82 Call	Bond Future	1363.4900	1.3635	1223.6400	1.2236	10.257	0.0000	0.0000
2026/04/21	2030	04/02/2027	7.82 Put	Bond Future	1245.6200	1.2456	1378.6800	1.3787	10.682	0.0000	0.0000
2026/04/21	2030	06/05/2027		Bond Future	7.7964	102.6822	7.9113	102.4043	1.475	0.0000	0.0000
2026/04/21	2030	06/05/2027	7.27 Call	Bond Future	725.4400	0.7254	631.6200	0.6316	12.933	0.0000	0.0000
2026/04/21	2030	06/05/2027	7.27 Put	Bond Future	2010.3400	2.0103	2194.4800	2.1945	9.160	0.0000	0.0000
2026/04/21	2031	07/05/2026		Bond Future	115.4014	115.4014	115.3989	115.3989	0.002	0.0000	0.0000
2026/04/21	2031	07/05/2026	113.84 Call	Bond Future	1561.3800	1.5614	1558.9100	1.5589	0.158	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	
2026/04/21	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2031	06/08/2026		Bond Future	115.1028	115.1028	115.0994	115.0994	0.003	0.0000	0.0000
2026/04/21	2031	06/08/2026	113.81 Call	Bond Future	1308.3900	1.3084	1304.8400	1.3048	0.271	0.0000	0.0000
2026/04/21	2031	06/08/2026	113.81 Put	Bond Future	15.6400	0.0156	15.4400	0.0154	1.279	0.0000	0.0000
2026/04/21	2031	05/11/2026		Bond Future	117.2528	117.2528	117.2491	117.2491	0.003	0.0000	0.0000
2026/04/21	2031	05/11/2026	111.49 Call	Bond Future	5762.8400	5.7628	5759.1400	5.7591	0.064	0.0000	0.0000
2026/04/21	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2031	04/02/2027		Bond Future	117.0349	117.0349	117.0322	117.0322	0.002	0.0000	0.0000
2026/04/21	2031	04/02/2027	116.18 Call	Bond Future	1011.7600	1.0118	1009.0500	1.0091	0.268	0.0000	0.0000
2026/04/21	2031	04/02/2027	116.18 Put	Bond Future	156.8600	0.1569	156.8700	0.1569	0.006	0.0000	0.0000
2026/04/21	2031	06/05/2027		Bond Future	119.2671	119.2671	119.2643	119.2643	0.002	0.0000	0.0000
2026/04/21	2031	06/05/2027	116.87 Call	Bond Future	2409.7700	2.4098	2407.0300	2.4070	0.114	0.0000	0.0000
2026/04/21	2031	06/05/2027	116.87 Put	Bond Future	12.7200	0.0127	12.6900	0.0127	0.236	0.0000	0.0000
2026/04/21	2032	07/05/2026	Put	Bond Future	115.9400	0.1159	165.0100	0.1650	42.324	0.0000	0.0000
2026/04/21	2032	07/05/2026	Call	Bond Future	2018.0800	2.0181	1671.5200	1.6715	17.173	0.0000	0.0000
2026/04/21	2032	07/05/2026		Bond Future	8.0400	101.9021	8.1253	101.5065	1.062	0.0000	0.0000
2026/04/21	2032	07/05/2026	10.14 Call	Bond Future	9198.6400	9.1986	8803.0100	8.8030	4.301	0.0000	0.0000
2026/04/21	2032	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2032	06/08/2026		Bond Future	8.0832	103.7473	8.1735	103.3444	1.116	0.0000	0.0000
2026/04/21	2032	06/08/2026	10.12 Call	Bond Future	8706.5300	8.7065	8317.6400	8.3176	4.467	0.0000	0.0000
2026/04/21	2032	06/08/2026	10.12 Put	Bond Future	76.6200	0.0766	90.6700	0.0907	18.337	0.0000	0.0000
2026/04/21	2032	05/11/2026		Bond Future	8.1135	101.5012	8.2090	101.0906	1.176	0.0000	0.0000
2026/04/21	2032	05/11/2026	9.16 Call	Bond Future	5058.4300	5.0584	4732.1600	4.7322	6.450	0.0000	0.0000
2026/04/21	2032	05/11/2026	9.16 Put	Bond Future	667.8200	0.6678	752.1000	0.7521	12.620	0.0000	0.0000
2026/04/21	2032	04/02/2027		Bond Future	8.1404	103.4281	8.2416	103.0096	1.243	0.0000	0.0000
2026/04/21	2032	04/02/2027	8.48 Call	Bond Future	3048.8200	3.0488	2796.8100	2.7968	8.266	0.0000	0.0000
2026/04/21	2032	04/02/2027	8.48 Put	Bond Future	1653.3900	1.6534	1819.8300	1.8198	10.067	0.0000	0.0000
2026/04/21	2032	06/05/2027		Bond Future	8.1724	101.2175	8.2800	100.7913	1.316	0.0000	0.0000
2026/04/21	2032	06/05/2027	7.80 Call	Bond Future	1609.6300	1.6096	1439.2000	1.4392	10.588	0.0000	0.0000
2026/04/21	2032	06/05/2027	7.80 Put	Bond Future	3102.8000	3.1028	3358.6300	3.3586	8.245	0.0000	0.0000
2026/04/21	2033	07/05/2026		Bond Future	144.2482	144.2482	144.4264	144.4264	0.124	0.0000	0.0000
2026/04/21	2033	07/05/2026	135.16 Call	Bond Future	9088.1700	9.0882	9266.3500	9.2664	1.961	0.0000	0.0000
2026/04/21	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2033	06/08/2026		Bond Future	146.8961	146.8961	147.0775	147.0775	0.123	0.0000	0.0000
2026/04/21	2033	06/08/2026	134.25 Call	Bond Future	12646.1400	12.6461	12827.5100	12.8275	1.434	0.0000	0.0000
2026/04/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2033	05/11/2026		Bond Future	148.0567	148.0567	148.2405	148.2405	0.124	0.0000	0.0000
2026/04/21	2033	05/11/2026	137.26 Call	Bond Future	10796.6500	10.7967	10980.5000	10.9805	1.703	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
2026/04/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/21	2033	04/02/2027		Bond Future	150.9007	150.9007	151.0880	151.0880	0.124	0.0000
2026/04/21	2033	04/02/2027	142.71 Call	Bond Future	8190.6800	8.1907	8378.0000	8.3780	2.287	0.0000
2026/04/21	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2033	06/05/2027		Bond Future	152.1591	152.1591	152.3508	152.3508	0.126	0.0000
2026/04/21	2033	06/05/2027	151.21 Call	Bond Future	949.1000	0.9491	1140.8100	1.1408	20.199	0.0000
2026/04/21	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2037	07/05/2026	9.00 Put	Bond Future	164.3800	0.1644	246.4700	0.2465	49.939	0.0000
2026/04/21	2037	07/05/2026	9.00 Call	Bond Future	2753.1900	2.7532	2218.9700	2.2190	19.404	0.0000
2026/04/21	2037	07/05/2026	9.49 Put	Bond Future	11.3400	0.0113	17.7300	0.0177	56.349	0.0000
2026/04/21	2037	07/05/2026	9.49 Call	Bond Future	5779.0200	5.7790	5169.1000	5.1691	10.554	0.0000
2026/04/21	2037	07/05/2026	10.06 Call	Bond Future	9291.0600	9.2911	8674.9300	8.6749	6.631	0.0000
2026/04/21	2037	07/05/2026	10.06 Put	Bond Future	0.3800	0.0004	0.5600	0.0006	47.368	0.0000
2026/04/21	2037	07/05/2026	12.40 Call	Bond Future	21995.9700	21.9960	21379.6600	21.3797	2.802	0.0000
2026/04/21	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2037	07/05/2026	10.95 Call	Bond Future	14439.6900	14.4397	13823.3800	13.8234	4.268	0.0000
2026/04/21	2037	07/05/2026		Bond Future	8.6167	101.5436	8.7067	100.9273	1.045	0.0000
2026/04/21	2037	07/05/2026	11.32 Call	Bond Future	16461.7300	16.4617	15845.4200	15.8454	3.744	0.0000
2026/04/21	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2037	06/08/2026		Bond Future	8.6693	99.1223	8.7628	98.4947	1.079	0.0000
2026/04/21	2037	06/08/2026	11.71 Call	Bond Future	17954.2400	17.9542	17330.6100	17.3306	3.473	0.0000
2026/04/21	2037	06/08/2026	11.71 Put	Bond Future	18.9000	0.0189	22.8800	0.0229	21.058	0.0000
2026/04/21	2037	06/08/2026	11.30 Call	Bond Future	15837.7200	15.8377	15219.4000	15.2194	3.904	0.0000
2026/04/21	2037	06/08/2026	11.30 Put	Bond Future	47.8900	0.0479	57.1800	0.0572	19.399	0.0000
2026/04/21	2037	06/08/2026	10.70 Call	Bond Future	12640.8400	12.6408	12037.5400	12.0375	4.773	0.0000
2026/04/21	2037	06/08/2026	10.70 Put	Bond Future	133.7100	0.1337	158.0200	0.1580	18.181	0.0000
2026/04/21	2037	06/08/2026	10.02 Put	Bond Future	340.9700	0.3410	401.2600	0.4013	17.682	0.0000
2026/04/21	2037	06/08/2026	10.02 Call	Bond Future	8910.5100	8.9105	8343.1900	8.3432	6.367	0.0000
2026/04/21	2037	05/11/2026		Bond Future	8.7070	100.9510	8.8040	100.3116	1.114	0.0000
2026/04/21	2037	05/11/2026	10.62 Call	Bond Future	12154.8300	12.1548	11578.5900	11.5786	4.741	0.0000
2026/04/21	2037	05/11/2026	10.62 Put	Bond Future	501.4300	0.5014	564.6300	0.5646	12.604	0.0000
2026/04/21	2037	05/11/2026	10.83 Call	Bond Future	13236.1500	13.2362	12649.5900	12.6496	4.432	0.0000
2026/04/21	2037	05/11/2026	10.83 Put	Bond Future	418.4500	0.4185	471.3300	0.4713	12.637	0.0000
2026/04/21	2037	05/11/2026	10.23 Call	Bond Future	10144.0200	10.1440	9593.0400	9.5930	5.432	0.0000
2026/04/21	2037	05/11/2026	10.23 Put	Bond Future	710.2100	0.7102	798.6700	0.7987	12.455	0.0000
2026/04/21	2037	05/11/2026	9.46 Put	Bond Future	1475.5400	1.4755	1647.8800	1.6479	11.680	0.0000
2026/04/21	2037	05/11/2026	9.46 Call	Bond Future	6298.1500	6.2982	5831.0500	5.8311	7.416	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	
2026/04/21	2037	04/02/2027		Bond Future	8.7433	98.6093	8.8440	97.9577	1.152	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.51 Call	Bond Future	6799.8300	6.7998	6341.3100	6.3413	6.743	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.51 Put	Bond Future	1980.7100	1.9807	2173.7600	2.1738	9.747	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.81 Call	Bond Future	8173.2600	8.1733	7678.2500	7.6783	6.056	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.81 Put	Bond Future	1553.8500	1.5539	1710.4100	1.7104	10.076	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.31 Call	Bond Future	5874.1900	5.8742	5442.8900	5.4429	7.342	0.0000	0.0000
2026/04/21	2037	04/02/2027	9.31 Put	Bond Future	2281.4700	2.2815	2501.7400	2.5017	9.655	0.0000	0.0000
2026/04/21	2037	04/02/2027	8.44 Put	Bond Future	4581.0200	4.5810	4958.2500	4.9583	8.235	0.0000	0.0000
2026/04/21	2037	04/02/2027	8.44 Call	Bond Future	2583.8600	2.5839	2309.5200	2.3095	10.617	0.0000	0.0000
2026/04/21	2037	06/05/2027		Bond Future	8.7881	100.4676	8.8928	99.8038	1.191	0.0000	0.0000
2026/04/21	2037	06/05/2027	8.58 Call	Bond Future	3288.0400	3.2880	2983.2100	2.9832	9.271	0.0000	0.0000
2026/04/21	2037	06/05/2027	8.58 Put	Bond Future	4625.9300	4.6259	4984.9300	4.9849	7.761	0.0000	0.0000
2026/04/21	2038	07/05/2026		Bond Future	160.4483	160.4483	161.4081	161.4081	0.598	0.0000	0.0000
2026/04/21	2038	07/05/2026	144.53 Call	Bond Future	15918.3200	15.9183	16878.1300	16.8781	6.030	0.0000	0.0000
2026/04/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2038	06/08/2026		Bond Future	161.1993	161.1993	162.1758	162.1758	0.606	0.0000	0.0000
2026/04/21	2038	06/08/2026	144.72 Call	Bond Future	16479.2800	16.4793	17455.7700	17.4558	5.926	0.0000	0.0000
2026/04/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2038	05/11/2026		Bond Future	164.2101	164.2101	165.2046	165.2046	0.606	0.0000	0.0000
2026/04/21	2038	05/11/2026	146.31 Call	Bond Future	17900.1100	17.9001	18894.6400	18.8946	5.556	0.0000	0.0000
2026/04/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2038	04/02/2027		Bond Future	165.1217	165.1217	166.1362	166.1362	0.614	0.0000	0.0000
2026/04/21	2038	04/02/2027	153.83 Call	Bond Future	11291.7000	11.2917	12306.1600	12.3062	8.984	0.0000	0.0000
2026/04/21	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2038	06/05/2027		Bond Future	168.2714	168.2714	169.3053	169.3053	0.614	0.0000	0.0000
2026/04/21	2038	06/05/2027	166.10 Call	Bond Future	2171.4100	2.1714	3205.2900	3.2053	47.613	0.0000	0.0000
2026/04/21	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2040	07/05/2026	8.65 Put	Bond Future	2250.7400	2.2507	2788.4700	2.7885	23.891	0.0000	0.0000
2026/04/21	2040	07/05/2026	8.65 Call	Bond Future	394.6800	0.3947	225.6300	0.2256	42.832	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.53 Call	Bond Future	23790.3300	23.7903	23083.5500	23.0836	2.971	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.03 Call	Bond Future	21049.6700	21.0497	20342.8900	20.3429	3.358	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2040	07/05/2026	11.12 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/04/21	2040	07/05/2026	11.12 Call	Bond Future	15676.6800	15.6767	14969.9000	14.9699	4.508	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.22 Call	Bond Future	22108.0100	22.1080	21401.2300	21.4012	3.197	0.0000	0.0000
2026/04/21	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2040	07/05/2026	11.72 Call	Bond Future	19276.9800	19.2770	18570.2000	18.5702	3.666	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
2026/04/21	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/21	2040	07/05/2026	10.70 Put	Bond Future	0.1000	0.0001	0.1300	0.0001	30.000	0.0000
2026/04/21	2040	07/05/2026	10.70 Call	Bond Future	13016.2800	13.0163	12309.5300	12.3095	5.430	0.0000
2026/04/21	2040	07/05/2026	Put	Bond Future	231.6600	0.2317	322.1000	0.3221	39.040	0.0000
2026/04/21	2040	07/05/2026	Call	Bond Future	3643.3600	3.6434	3027.0200	3.0270	16.917	0.0000
2026/04/21	2040	07/05/2026		Bond Future	8.8821	103.4117	8.9720	102.7049	1.013	0.0000
2026/04/21	2040	07/05/2026	11.67 Call	Bond Future	18985.6000	18.9856	18278.8200	18.2788	3.723	0.0000
2026/04/21	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2040	06/08/2026		Bond Future	8.9372	100.7736	9.0303	100.0539	1.042	0.0000
2026/04/21	2040	06/08/2026	12.19 Call	Bond Future	21357.2300	21.3572	20641.1500	20.6412	3.353	0.0000
2026/04/21	2040	06/08/2026	12.19 Put	Bond Future	17.5000	0.0175	21.1000	0.0211	20.571	0.0000
2026/04/21	2040	05/11/2026		Bond Future	8.9787	102.6328	9.0749	101.8996	1.071	0.0000
2026/04/21	2040	05/11/2026	11.06 Call	Bond Future	14833.3900	14.8334	14164.6700	14.1647	4.508	0.0000
2026/04/21	2040	05/11/2026	11.06 Put	Bond Future	526.1700	0.5262	590.6000	0.5906	12.245	0.0000
2026/04/21	2040	05/11/2026	11.27 Call	Bond Future	16024.6800	16.0247	15345.6000	15.3456	4.238	0.0000
2026/04/21	2040	05/11/2026	11.27 Put	Bond Future	439.9300	0.4399	494.0000	0.4940	12.291	0.0000
2026/04/21	2040	05/11/2026	10.67 Call	Bond Future	12589.4300	12.5894	11945.2200	11.9452	5.117	0.0000
2026/04/21	2040	05/11/2026	10.67 Put	Bond Future	730.0800	0.7301	819.0200	0.8190	12.182	0.0000
2026/04/21	2040	05/11/2026	9.91 Put	Bond Future	1456.3400	1.4563	1625.9500	1.6260	11.646	0.0000
2026/04/21	2040	05/11/2026	9.91 Call	Bond Future	8248.3200	8.2483	7684.7800	7.6848	6.832	0.0000
2026/04/21	2040	04/02/2027		Bond Future	9.0194	100.0726	9.1189	99.3254	1.103	0.0000
2026/04/21	2040	04/02/2027	9.93 Call	Bond Future	8612.1200	8.6121	8064.0700	8.0641	6.364	0.0000
2026/04/21	2040	04/02/2027	9.93 Put	Bond Future	2055.9700	2.0560	2255.1100	2.2551	9.686	0.0000
2026/04/21	2040	04/02/2027	10.17 Call	Bond Future	9884.7300	9.8847	9306.0700	9.3061	5.854	0.0000
2026/04/21	2040	04/02/2027	10.17 Put	Bond Future	1702.2600	1.7023	1870.7900	1.8708	9.900	0.0000
2026/04/21	2040	04/02/2027	9.67 Call	Bond Future	7258.5900	7.2586	6748.9300	6.7489	7.021	0.0000
2026/04/21	2040	04/02/2027	9.67 Put	Bond Future	2510.8900	2.5109	2748.4200	2.7484	9.460	0.0000
2026/04/21	2040	04/02/2027	8.78 Put	Bond Future	5081.1600	5.0812	5496.5400	5.4965	8.175	0.0000
2026/04/21	2040	04/02/2027	8.78 Call	Bond Future	3250.5200	3.2505	2918.7100	2.9187	10.208	0.0000
2026/04/21	2040	06/05/2027		Bond Future	9.0674	101.9584	9.1704	101.1972	1.135	0.0000
2026/04/21	2040	06/05/2027	8.88 Call	Bond Future	3873.5900	3.8736	3518.0100	3.5180	9.180	0.0000
2026/04/21	2040	06/05/2027	8.88 Put	Bond Future	5281.1800	5.2812	5686.8000	5.6868	7.680	0.0000
2026/04/21	2043	07/05/2026		Bond Future	125.7679	125.7679	125.7656	125.7656	0.002	0.0000
2026/04/21	2043	07/05/2026	111.70 Call	Bond Future	14067.8900	14.0679	14065.6100	14.0656	0.016	0.0000
2026/04/21	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/21	2043	06/08/2026		Bond Future	125.2295	125.2295	125.2261	125.2261	0.003	0.0000
2026/04/21	2043	06/08/2026	110.88 Call	Bond Future	14349.4900	14.3495	14346.0700	14.3461	0.024	0.0000
2026/04/21	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/04/21	2043	05/11/2026		Bond Future	127.5687	127.5687	127.5651	127.5651	0.003	0.0000	0.0000
2026/04/21	2043	05/11/2026	112.84 Call	Bond Future	14728.7234	14.7287	14725.0632	14.7251	0.025	0.0000	0.0000
2026/04/21	2043	05/11/2026	112.84 Put	Bond Future	0.0034	0.0000	0.0032	0.0000	4.985	0.0000	0.0000
2026/04/21	2043	04/02/2027		Bond Future	127.1094	127.1094	127.1068	127.1068	0.002	0.0000	0.0000
2026/04/21	2043	04/02/2027	117.63 Call	Bond Future	9491.0720	9.4911	9488.3409	9.4883	0.029	0.0000	0.0000
2026/04/21	2043	04/02/2027	117.63 Put	Bond Future	11.6720	0.0117	11.5309	0.0115	1.209	0.0000	0.0000
2026/04/21	2043	06/05/2027		Bond Future	129.5335	129.5335	129.5311	129.5311	0.002	0.0000	0.0000
2026/04/21	2043	06/05/2027	127.48 Call	Bond Future	3030.4787	3.0305	3026.6295	3.0266	0.127	0.0000	0.0000
2026/04/21	2043	06/05/2027	127.48 Put	Bond Future	976.9487	0.9769	975.5795	0.9756	0.140	0.0000	0.0000
2026/04/21	2044	07/05/2026	10.00 Call	Bond Future	8306.4800	8.3065	7494.5100	7.4945	9.775	0.0000	0.0000
2026/04/21	2044	07/05/2026	10.00 Put	Bond Future	10.3000	0.0103	15.8400	0.0158	53.786	0.0000	0.0000
2026/04/21	2044	07/05/2026	Put	Bond Future	1221.9500	1.2220	1580.9500	1.5810	29.379	0.0000	0.0000
2026/04/21	2044	07/05/2026	Call	Bond Future	1650.8600	1.6509	1192.3500	1.1924	27.774	0.0000	0.0000
2026/04/21	2044	07/05/2026		Bond Future	8.9762	100.4289	9.0712	99.6114	1.058	0.0000	0.0000
2026/04/21	2044	07/05/2026	11.80 Call	Bond Future	20477.1600	20.4772	19659.6500	19.6597	3.992	0.0000	0.0000
2026/04/21	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.25 Call	Bond Future	4067.1400	4.0671	3560.9900	3.5610	12.445	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.25 Put	Bond Future	2192.8700	2.1929	2519.1700	2.5192	14.880	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.00 Call	Bond Future	2852.7400	2.8527	2439.4800	2.4395	14.486	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.00 Put	Bond Future	3089.1700	3.0892	3508.3600	3.5084	13.570	0.0000	0.0000
2026/04/21	2044	06/08/2026		Bond Future	9.0276	97.8622	9.1256	97.0297	1.085	0.0000	0.0000
2026/04/21	2044	06/08/2026	12.42 Call	Bond Future	23547.5600	23.5476	22718.5000	22.7185	3.521	0.0000	0.0000
2026/04/21	2044	06/08/2026	12.42 Put	Bond Future	14.9800	0.0150	18.3700	0.0184	22.630	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.75 Call	Bond Future	7005.2300	7.0052	6357.1700	6.3572	9.251	0.0000	0.0000
2026/04/21	2044	06/08/2026	9.75 Put	Bond Future	1110.2600	1.1103	1294.6500	1.2947	16.608	0.0000	0.0000
2026/04/21	2044	05/11/2026		Bond Future	9.0666	99.6676	9.1675	98.8196	1.113	0.0000	0.0000
2026/04/21	2044	05/11/2026	11.34 Call	Bond Future	17163.7900	17.1638	16378.0600	16.3781	4.578	0.0000	0.0000
2026/04/21	2044	05/11/2026	11.34 Put	Bond Future	469.2500	0.4693	531.4500	0.5315	13.255	0.0000	0.0000
2026/04/21	2044	04/02/2027		Bond Future	9.1047	97.1764	9.2087	96.3121	1.142	0.0000	0.0000
2026/04/21	2044	04/02/2027	10.18 Call	Bond Future	10338.7000	10.3387	9676.9900	9.6770	6.400	0.0000	0.0000
2026/04/21	2044	04/02/2027	10.18 Put	Bond Future	1931.2400	1.9312	2133.7400	2.1337	10.485	0.0000	0.0000
2026/04/21	2044	06/05/2027		Bond Future	9.1491	99.0075	9.2563	98.1272	1.171	0.0000	0.0000
2026/04/21	2044	06/05/2027	9.08 Call	Bond Future	4762.6600	4.7627	4321.7700	4.3218	9.257	0.0000	0.0000
2026/04/21	2044	06/05/2027	9.08 Put	Bond Future	5337.0000	5.3370	5776.4700	5.7765	8.234	0.0000	0.0000
2026/04/21	2046	07/05/2026		Bond Future	142.0637	142.0637	143.2240	143.2240	0.817	0.0000	0.0000
2026/04/21	2046	07/05/2026	124.95 Call	Bond Future	17113.6800	17.1137	18273.9600	18.2740	6.780	0.0000	0.0000
2026/04/21	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2046	06/08/2026		Bond Future	144.6717	144.6717	145.8530	145.8530	0.817	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	
2026/04/21	2046	06/08/2026	122.38 Call	Bond Future	22291.6700	22.2917	23473.0300	23.4730	5.300	0.0000	0.0000
2026/04/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2046	05/11/2026		Bond Future	145.0458	145.0458	146.2484	146.2484	0.829	0.0000	0.0000
2026/04/21	2046	05/11/2026	125.48 Call	Bond Future	19565.8300	19.5658	20768.3900	20.7684	6.146	0.0000	0.0000
2026/04/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2046	04/02/2027		Bond Future	147.8320	147.8320	149.0576	149.0576	0.829	0.0000	0.0000
2026/04/21	2046	04/02/2027	131.09 Call	Bond Future	16741.9700	16.7420	17967.5800	17.9676	7.321	0.0000	0.0000
2026/04/21	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2046	06/05/2027		Bond Future	148.2705	148.2705	149.5207	149.5207	0.843	0.0000	0.0000
2026/04/21	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	530.7300	0.5307	100.000	0.0000	0.0000
2026/04/21	2046	06/05/2027	148.99 Put	Bond Future	719.4700	0.7195	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/21	2050	07/05/2026		Bond Future	149.7943	149.7943	150.0464	150.0464	0.168	0.0000	0.0000
2026/04/21	2050	07/05/2026	124.07 Call	Bond Future	25724.3100	25.7243	25976.4300	25.9764	0.980	0.0000	0.0000
2026/04/21	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2050	06/08/2026		Bond Future	150.0999	150.0999	150.3562	150.3562	0.171	0.0000	0.0000
2026/04/21	2050	06/08/2026	123.27 Call	Bond Future	26829.8500	26.8299	27086.1800	27.0862	0.955	0.0000	0.0000
2026/04/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2050	05/11/2026		Bond Future	152.9035	152.9035	153.1643	153.1643	0.171	0.0000	0.0000
2026/04/21	2050	05/11/2026	123.84 Call	Bond Future	29063.5000	29.0635	29324.3000	29.3243	0.897	0.0000	0.0000
2026/04/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2050	04/02/2027		Bond Future	153.3441	153.3441	153.6106	153.6106	0.174	0.0000	0.0000
2026/04/21	2050	04/02/2027	132.39 Call	Bond Future	20954.1000	20.9541	21220.6300	21.2206	1.272	0.0000	0.0000
2026/04/21	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2050	06/05/2027	150.46 Call	Bond Future	5809.0200	5.8090	6080.9700	6.0810	4.682	0.0000	0.0000
2026/04/21	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	2050	06/05/2027		Bond Future	156.2690	156.2690	156.5410	156.5410	0.174	0.0000	0.0000
2026/04/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	AL37	07/05/2026		Index Future	1277.2390	1277.2390	1272.9680	1272.9680	0.334	0.0000	0.0000
2026/04/21	AL37	06/08/2026		Index Future	1300.1120	1300.1120	1295.7630	1295.7630	0.335	0.0000	0.0000
2026/04/21	AL37	05/11/2026		Index Future	1324.3350	1324.3350	1319.9020	1319.9020	0.335	0.0000	0.0000
2026/04/21	AL37	04/02/2027		Index Future	1349.4670	1349.4670	1344.9490	1344.9490	0.335	0.0000	0.0000
2026/04/21	AL37	06/05/2027		Index Future	1374.9190	1374.9190	1370.3170	1370.3170	0.335	0.0000	0.0000
2026/04/21	AL7T	07/05/2026		Index Future	1664.8530	1664.8530	1654.8560	1654.8560	0.600	0.0000	0.0000
2026/04/21	AL7T	06/08/2026		Index Future	1694.6680	1694.6680	1684.4900	1684.4900	0.601	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	
2026/04/21	AL7T	05/11/2026	Index Future	1726.2420	1726.2420	1726.2420	1715.8710	1715.8710	0.601	0.0000	0.0000
2026/04/21	AL7T	04/02/2027	Index Future	1759.0010	1759.0010	1759.0010	1748.4320	1748.4320	0.601	0.0000	0.0000
2026/04/21	AL7T	06/05/2027	Index Future	1792.1770	1792.1770	1792.1770	1781.4100	1781.4100	0.601	0.0000	0.0000
2026/04/21	ALBI	07/05/2026	Index Future	1408.2710	1408.2710	1408.2710	1399.9960	1399.9960	0.588	0.0000	0.0000
2026/04/21	ALBI	06/08/2026	Index Future	1433.4920	1433.4920	1433.4920	1425.0660	1425.0660	0.588	0.0000	0.0000
2026/04/21	ALBI	05/11/2026	Index Future	1460.2000	1460.2000	1460.2000	1451.6140	1451.6140	0.588	0.0000	0.0000
2026/04/21	ALBI	04/02/2027	Index Future	1487.9100	1487.9100	1487.9100	1479.1610	1479.1610	0.588	0.0000	0.0000
2026/04/21	ALBI	06/05/2027	Index Future	1515.9730	1515.9730	1515.9730	1507.0590	1507.0590	0.588	0.0000	0.0000
2026/04/21	C002	31/03/2032	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C007	31/01/2037	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C030	31/01/2030	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C035	28/02/2035	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C038	31/01/2038	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C039	31/03/2039	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C040	31/01/2040	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C044	31/01/2044	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C048	28/02/2048	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C050	31/12/2050	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C186	21/12/2026	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C202	07/12/2033	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C209	31/03/2036	Price Contribution	6.2500	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/04/21	C210	31/03/2028	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C213	28/02/2031	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C214	28/02/2041	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C253	31/03/2053	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C219	31/03/2029	Price Contribution	100.0000	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	C303	14/08/2015	Price Contribution	100.0000	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	
2026/04/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/21	ES33	07/05/2026		Bond Future	8.7989	94.2470	8.8941	93.7641	1.081	0.0000	0.0000
2026/04/21	ES33	07/05/2026	11.69 Call	Bond Future	13366.4200	13.3664	12883.5900	12.8836	3.612	0.0000	0.0000
2026/04/21	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES33	06/08/2026		Bond Future	8.8636	95.9771	8.9632	95.4853	1.124	0.0000	0.0000
2026/04/21	ES33	06/08/2026	12.02 Call	Bond Future	14108.4500	14.1085	13616.6700	13.6167	3.486	0.0000	0.0000
2026/04/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES33	05/11/2026		Bond Future	8.9214	93.9765	9.0258	93.4753	1.171	0.0000	0.0000
2026/04/21	ES33	05/11/2026	10.83 Call	Bond Future	8648.0600	8.6481	8146.9300	8.1469	5.795	0.0000	0.0000
2026/04/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES33	04/02/2027		Bond Future	8.9810	95.7820	9.0907	95.2711	1.221	0.0000	0.0000
2026/04/21	ES33	04/02/2027	9.70 Call	Bond Future	3285.3900	3.2854	2774.5200	2.7745	15.550	0.0000	0.0000
2026/04/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES33	06/05/2027		Bond Future	9.0436	93.8135	9.1588	93.2930	1.274	0.0000	0.0000
2026/04/21	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES33	06/05/2027	8.80 Put	Bond Future	1111.8600	1.1119	1632.3500	1.6324	46.813	0.0000	0.0000
2026/04/21	ES42	07/05/2026		Bond Future	9.3074	93.7441	9.3973	93.0448	0.966	0.0000	0.0000
2026/04/21	ES42	07/05/2026	12.20 Call	Bond Future	19102.6800	19.1027	18403.3900	18.4034	3.661	0.0000	0.0000
2026/04/21	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	
2026/04/21	ES42	06/08/2026		Bond Future	9.3651	95.4651	9.4579	94.7527	0.991	0.0000	0.0000
2026/04/21	ES42	06/08/2026	12.65 Call	Bond Future	20990.7400	20.9907	20278.3800	20.2784	3.394	0.0000	0.0000
2026/04/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES42	05/11/2026		Bond Future	9.4160	92.9840	9.5118	92.2582	1.017	0.0000	0.0000
2026/04/21	ES42	05/11/2026	11.66 Call	Bond Future	15019.1900	15.0192	14293.3500	14.2934	4.833	0.0000	0.0000
2026/04/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES42	04/02/2027		Bond Future	9.4660	94.7705	9.5648	94.0307	1.044	0.0000	0.0000
2026/04/21	ES42	04/02/2027	10.29 Call	Bond Future	5910.5900	5.9106	5170.7900	5.1708	12.517	0.0000	0.0000
2026/04/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES42	06/05/2027		Bond Future	9.5203	92.3136	9.6224	91.5597	1.073	0.0000	0.0000
2026/04/21	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	ES42	06/05/2027	9.33 Put	Bond Future	1428.7900	1.4288	2182.6500	2.1827	52.762	0.0000	0.0000
2026/04/21	GOVI	07/05/2026		GOVI	1382.1970	1382.1970	1373.8160	1373.8160	0.606	0.0000	0.0000
2026/04/21	GOVI	07/05/2026	1,177. Call 00	GOVI	2051970.0000	205.1970	1968160.0000	196.8160	4.084	0.0000	0.0000
2026/04/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	GOVI	06/08/2026		GOVI	1406.9510	1406.9510	1398.4170	1398.4170	0.607	0.0000	0.0000
2026/04/21	GOVI	06/08/2026	1,189. Call 00	GOVI	2179510.0000	217.9510	2094170.0000	209.4170	3.916	0.0000	0.0000
2026/04/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	GOVI	05/11/2026		GOVI	1433.1640	1433.1640	1424.4690	1424.4690	0.607	0.0000	0.0000
2026/04/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1561640.0000	156.1640	1474690.0000	147.4690	5.568	0.0000	0.0000
2026/04/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	GOVI	04/02/2027		GOVI	1460.3620	1460.3620	1451.5000	1451.5000	0.607	0.0000	0.0000
2026/04/21	GOVI	04/02/2027	1,369. Call 00	GOVI	913620.0000	91.3620	825000.0000	82.5000	9.700	0.0000	0.0000
2026/04/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	GOVI	06/05/2027		GOVI	1487.9050	1487.9050	1478.8770	1478.8770	0.607	0.0000	0.0000
2026/04/21	GOVI	06/05/2027	1,427. Call 00	GOVI	609050.0000	60.9050	518770.0000	51.8770	14.823	0.0000	0.0000
2026/04/21	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/04/21	I258	07/05/2026		Bond Future	133.6338	133.6338	133.6311	133.6311	0.002	0.0000	0.0000
2026/04/21	I258	07/05/2026	113.73 Call	Bond Future	19903.7900	19.9038	19901.0900	19.9011	0.014	0.0000	0.0000
2026/04/21	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	I258	06/08/2026		Bond Future	133.2397	133.2397	133.2359	133.2359	0.003	0.0000	0.0000
2026/04/21	I258	06/08/2026	112.95 Call	Bond Future	20289.6600	20.2897	20285.8900	20.2859	0.019	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
2026/04/21	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/21	I258	05/11/2026		Bond Future	135.7286	135.7286	135.7246	135.7246	0.003	0.0000
2026/04/21	I258	05/11/2026	114.95 Call	Bond Future	20778.5890	20.7786	20774.6285	20.7746	0.019	0.0000
2026/04/21	I258	05/11/2026	114.95 Put	Bond Future	0.0090	0.0000	0.0085	0.0000	4.911	0.0000
2026/04/21	I258	04/02/2027		Bond Future	135.4260	135.4260	135.4230	135.4230	0.002	0.0000
2026/04/21	I258	04/02/2027	118.90 Call	Bond Future	16529.6793	16.5297	16526.6673	16.5267	0.018	0.0000
2026/04/21	I258	04/02/2027	118.90 Put	Bond Future	3.6993	0.0037	3.6373	0.0036	1.675	0.0000
2026/04/21	I258	06/05/2027		Bond Future	138.0088	138.0088	138.0061	138.0061	0.002	0.0000
2026/04/21	I258	06/05/2027	134.78 Call	Bond Future	4627.1431	4.6271	4622.0879	4.6221	0.109	0.0000
2026/04/21	I258	06/05/2027	134.78 Put	Bond Future	1398.3831	1.3984	1396.0379	1.3960	0.168	0.0000
2026/04/21	IGOV	07/05/2026		Index Future	446.0520	446.0520	447.1530	447.1530	0.247	0.0000
2026/04/21	IGOV	06/08/2026		Index Future	454.1510	454.1510	455.2710	455.2710	0.247	0.0000
2026/04/21	IGOV	05/11/2026		Index Future	462.7200	462.7200	463.8610	463.8610	0.247	0.0000
2026/04/21	IGOV	04/02/2027		Index Future	471.6080	471.6080	472.7700	472.7700	0.246	0.0000
2026/04/21	IGOV	06/05/2027		Index Future	480.6070	480.6070	481.7920	481.7920	0.247	0.0000
2026/04/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/04/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/04/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/04/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/04/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/04/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/04/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/04/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/04/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/04/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/04/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/04/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/04/21	R033	07/05/2026		Bond Future	8.1502	110.7319	8.2305	110.2913	0.984	0.0000
2026/04/21	R033	07/05/2026	10.38 Call	Bond Future	11443.6400	11.4436	11003.1200	11.0031	3.849	0.0000
2026/04/21	R033	07/05/2026	10.38 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/04/21	R033	06/08/2026		Bond Future	8.1954	112.7370	8.2798	112.2883	1.030	0.0000
2026/04/21	R033	06/08/2026	10.25 Call	Bond Future	10475.8300	10.4758	10052.0300	10.0520	4.046	0.0000
2026/04/21	R033	06/08/2026	10.25 Put	Bond Future	193.1400	0.1931	218.0100	0.2180	12.877	0.0000
2026/04/21	R033	05/11/2026		Bond Future	8.2286	109.7743	8.3175	109.3172	1.080	0.0000
2026/04/21	R033	05/11/2026	9.33 Call	Bond Future	6543.6600	6.5437	6186.9700	6.1870	5.451	0.0000
2026/04/21	R033	05/11/2026	9.33 Put	Bond Future	1046.1900	1.0462	1146.6700	1.1467	9.604	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	
2026/04/21	R033	04/02/2027		Bond Future	8.2590	111.8583	8.3527	111.3924	1.135	0.0000	0.0000
2026/04/21	R033	04/02/2027	8.65 Call	Bond Future	4220.8900	4.2209	3936.6500	3.9367	6.734	0.0000	0.0000
2026/04/21	R033	04/02/2027	8.65 Put	Bond Future	2293.5000	2.2935	2475.2100	2.4752	7.923	0.0000	0.0000
2026/04/21	R033	06/05/2027		Bond Future	8.2941	108.9242	8.3931	108.4495	1.193	0.0000	0.0000
2026/04/21	R033	06/05/2027	7.93 Call	Bond Future	2356.0400	2.3560	2155.5600	2.1556	8.509	0.0000	0.0000
2026/04/21	R033	06/05/2027	7.93 Put	Bond Future	4125.3400	4.1253	4399.4900	4.3995	6.646	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.31 Call	Bond Future	749.6400	0.7496	461.6500	0.4617	38.417	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.31 Put	Bond Future	841.3400	0.8413	1181.7200	1.1817	40.457	0.0000	0.0000
2026/04/21	R035	07/05/2026		Bond Future	8.3246	105.1257	8.4249	104.4973	1.205	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.86 Call	Bond Future	14465.3800	14.4654	13837.0100	13.8370	4.344	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.29 Put	Bond Future	905.8500	0.9059	1262.5000	1.2625	39.372	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.29 Call	Bond Future	688.1100	0.6881	416.3900	0.4164	39.488	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.79 Put	Bond Future	91.7700	0.0918	150.1600	0.1502	63.626	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.79 Call	Bond Future	2966.2300	2.9662	2396.2500	2.3963	19.216	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.20 Call	Bond Future	5329.8800	5.3299	4707.8300	4.7078	11.671	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.20 Put	Bond Future	8.8700	0.0089	15.1900	0.0152	71.251	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.66 Call	Bond Future	13424.8900	13.4249	12796.5200	12.7965	4.681	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.16 Call	Bond Future	10752.3400	10.7523	10123.9800	10.1240	5.844	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.16 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.66 Put	Bond Future	0.5100	0.0005	0.8500	0.0009	66.667	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.66 Call	Bond Future	7974.6900	7.9747	7346.6600	7.3467	7.875	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.71 Call	Bond Future	13686.5200	13.6865	13058.1500	13.0582	4.591	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.21 Call	Bond Future	11024.2600	11.0243	10395.9000	10.3959	5.700	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.21 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.71 Put	Bond Future	0.3700	0.0004	0.6100	0.0006	64.865	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.71 Call	Bond Future	8257.2500	8.2573	7629.1200	7.6291	7.607	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.64 Call	Bond Future	13319.9600	13.3200	12691.5900	12.6916	4.718	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.14 Call	Bond Future	10643.2700	10.6433	10014.9100	10.0149	5.904	0.0000	0.0000
2026/04/21	R035	07/05/2026	10.14 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.64 Put	Bond Future	0.5800	0.0006	0.9600	0.0010	65.517	0.0000	0.0000
2026/04/21	R035	07/05/2026	9.64 Call	Bond Future	7861.3700	7.8614	7233.3800	7.2334	7.988	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.55 Call	Bond Future	1711.1500	1.7112	1245.8900	1.2459	27.190	0.0000	0.0000
2026/04/21	R035	07/05/2026	8.55 Put	Bond Future	305.7700	0.3058	468.8800	0.4689	53.344	0.0000	0.0000
2026/04/21	R035	06/08/2026	10.22 Call	Bond Future	10754.7200	10.7547	10145.8500	10.1459	5.661	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	
2026/04/21	R035	06/08/2026	10.22 Put	Bond Future	145.6000	0.1456	176.6300	0.1766	21.312	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.72 Call	Bond Future	8187.3600	8.1874	7608.6000	7.6086	7.069	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.72 Put	Bond Future	295.1300	0.2951	356.2700	0.3563	20.716	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.22 Put	Bond Future	610.5700	0.6106	729.5400	0.7295	19.485	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.22 Call	Bond Future	5680.6000	5.6806	5159.6700	5.1597	9.170	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.29 Put	Bond Future	2276.3200	2.2763	2620.8900	2.6209	15.137	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.29 Call	Bond Future	1801.0900	1.8011	1505.7600	1.5058	16.397	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.79 Put	Bond Future	1127.0500	1.1271	1329.4500	1.3295	17.958	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.79 Call	Bond Future	3682.2800	3.6823	3244.7800	3.2448	11.881	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.39 Call	Bond Future	6517.7600	6.5178	5973.0400	5.9730	8.357	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.39 Put	Bond Future	476.0800	0.4761	571.2600	0.5713	19.992	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.71 Call	Bond Future	8136.1900	8.1362	7558.2600	7.5583	7.103	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.71 Put	Bond Future	299.3600	0.2994	361.3300	0.3613	20.701	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.21 Call	Bond Future	5632.0800	5.6321	5112.7100	5.1127	9.222	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.21 Put	Bond Future	619.5900	0.6196	740.1200	0.7401	19.453	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.71 Put	Bond Future	1262.2400	1.2622	1484.3800	1.4844	17.599	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.71 Call	Bond Future	3340.3800	3.3404	2922.6200	2.9226	12.506	0.0000	0.0000
2026/04/21	R035	06/08/2026	10.13 Call	Bond Future	10292.6800	10.2927	9687.8300	9.6878	5.877	0.0000	0.0000
2026/04/21	R035	06/08/2026	10.13 Put	Bond Future	165.0300	0.1650	200.0800	0.2001	21.239	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.63 Call	Bond Future	7728.0200	7.7280	7157.1500	7.1572	7.387	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.63 Put	Bond Future	335.8800	0.3359	404.9100	0.4049	20.552	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.13 Put	Bond Future	696.2900	0.6963	829.8700	0.8299	19.185	0.0000	0.0000
2026/04/21	R035	06/08/2026	9.13 Call	Bond Future	5246.8000	5.2468	4740.4800	4.7405	9.650	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.70 Put	Bond Future	4781.5100	4.7815	5292.7500	5.2928	10.692	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.70 Call	Bond Future	576.8100	0.5768	448.1500	0.4482	22.305	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.90 Put	Bond Future	3768.7100	3.7687	4233.0400	4.2330	12.321	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.90 Call	Bond Future	847.3400	0.8473	671.7700	0.6718	20.720	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.34 Call	Bond Future	1959.4500	1.9595	1648.3600	1.6484	15.876	0.0000	0.0000
2026/04/21	R035	06/08/2026	8.34 Put	Bond Future	2126.3700	2.1264	2455.1800	2.4552	15.463	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.95 Put	Bond Future	3532.5300	3.5325	3983.6700	3.9837	12.771	0.0000	0.0000
2026/04/21	R035	06/08/2026	7.95 Call	Bond Future	928.9000	0.9289	740.1400	0.7401	20.321	0.0000	0.0000
2026/04/21	R035	06/08/2026		Bond Future	8.3672	107.0292	8.4718	106.3893	1.250	0.0000	0.0000
2026/04/21	R035	06/08/2026	11.06 Call	Bond Future	14977.0700	14.9771	14344.1500	14.3442	4.226	0.0000	0.0000
2026/04/21	R035	06/08/2026	11.06 Put	Bond Future	28.5900	0.0286	35.5700	0.0356	24.414	0.0000	0.0000
2026/04/21	R035	05/11/2026	9.80 Call	Bond Future	8610.0700	8.6101	8055.5000	8.0555	6.441	0.0000	0.0000
2026/04/21	R035	05/11/2026	9.80 Put	Bond Future	649.7600	0.6498	747.0800	0.7471	14.978	0.0000	0.0000
2026/04/21	R035	05/11/2026	9.30 Call	Bond Future	6287.8700	6.2879	5789.8600	5.7899	7.920	0.0000	0.0000
2026/04/21	R035	05/11/2026	9.30 Put	Bond Future	1081.3000	1.0813	1235.1800	1.2352	14.231	0.0000	0.0000
2026/04/21	R035	05/11/2026	8.80 Put	Bond Future	1766.9400	1.7669	2003.3600	2.0034	13.380	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	
2026/04/21	R035	05/11/2026	8.80 Call	Bond Future	4115.1900	4.1152	3699.7200	3.6997	10.096	0.0000	0.0000
2026/04/21	R035	05/11/2026		Bond Future	8.4028	104.5016	8.5119	103.8497	1.298	0.0000	0.0000
2026/04/21	R035	05/11/2026	10.03 Call	Bond Future	9708.7700	9.7088	9135.4100	9.1354	5.906	0.0000	0.0000
2026/04/21	R035	05/11/2026	10.03 Put	Bond Future	515.6700	0.5157	594.2000	0.5942	15.229	0.0000	0.0000
2026/04/21	R035	05/11/2026	8.97 Call	Bond Future	4816.4800	4.8165	4369.1600	4.3692	9.287	0.0000	0.0000
2026/04/21	R035	05/11/2026	8.97 Put	Bond Future	1484.3900	1.4844	1688.9600	1.6890	13.781	0.0000	0.0000
2026/04/21	R035	05/11/2026	8.47 Call	Bond Future	2879.4200	2.8794	2535.4700	2.5355	11.945	0.0000	0.0000
2026/04/21	R035	05/11/2026	8.47 Put	Bond Future	2477.1000	2.4771	2785.0400	2.7850	12.431	0.0000	0.0000
2026/04/21	R035	05/11/2026	7.97 Put	Bond Future	4146.3600	4.1464	4572.9700	4.5730	10.289	0.0000	0.0000
2026/04/21	R035	05/11/2026	7.97 Call	Bond Future	1506.8000	1.5068	1281.5200	1.2815	14.951	0.0000	0.0000
2026/04/21	R035	04/02/2027		Bond Future	8.4371	106.4853	8.5511	105.8209	1.351	0.0000	0.0000
2026/04/21	R035	04/02/2027	9.02 Call	Bond Future	5251.5500	5.2516	4810.2500	4.8103	8.403	0.0000	0.0000
2026/04/21	R035	04/02/2027	9.02 Put	Bond Future	1911.1400	1.9111	2134.2000	2.1342	11.672	0.0000	0.0000
2026/04/21	R035	04/02/2027	7.70 Put	Bond Future	5790.5500	5.7906	6264.5800	6.2646	8.186	0.0000	0.0000
2026/04/21	R035	04/02/2027	7.70 Call	Bond Future	1356.9800	1.3570	1166.6500	1.1667	14.026	0.0000	0.0000
2026/04/21	R035	04/02/2027	8.20 Put	Bond Future	3773.6900	3.7737	4151.8500	4.1519	10.021	0.0000	0.0000
2026/04/21	R035	04/02/2027	8.20 Call	Bond Future	2373.7100	2.3737	2087.5100	2.0875	12.057	0.0000	0.0000
2026/04/21	R035	04/02/2027	8.85 Call	Bond Future	4580.9600	4.5810	4167.4600	4.1675	9.026	0.0000	0.0000
2026/04/21	R035	04/02/2027	8.85 Put	Bond Future	2200.1000	2.2001	2450.9600	2.4510	11.402	0.0000	0.0000
2026/04/21	R035	06/05/2027		Bond Future	8.4709	103.9885	8.5899	103.3117	1.405	0.0000	0.0000
2026/04/21	R035	06/05/2027	8.25 Call	Bond Future	2745.0900	2.7451	2443.4000	2.4434	10.990	0.0000	0.0000
2026/04/21	R035	06/05/2027	8.25 Put	Bond Future	4016.4300	4.0164	4391.5600	4.3916	9.340	0.0000	0.0000
2026/04/21	R038	07/05/2026		Bond Future	8.7366	116.8456	8.8165	116.2017	0.915	0.0000	0.0000
2026/04/21	R038	07/05/2026	11.40 Call	Bond Future	18996.3900	18.9964	18352.4500	18.3525	3.390	0.0000	0.0000
2026/04/21	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R038	06/08/2026		Bond Future	8.7898	118.9614	8.8727	118.3057	0.944	0.0000	0.0000
2026/04/21	R038	06/08/2026	11.77 Call	Bond Future	20627.7700	20.6278	19976.3600	19.9764	3.158	0.0000	0.0000
2026/04/21	R038	06/08/2026	11.77 Put	Bond Future	23.3200	0.0233	27.6000	0.0276	18.353	0.0000	0.0000
2026/04/21	R038	05/11/2026		Bond Future	8.8344	115.6724	8.9205	115.0044	0.975	0.0000	0.0000
2026/04/21	R038	05/11/2026	10.72 Call	Bond Future	14097.9300	14.0979	13498.1200	13.4981	4.255	0.0000	0.0000
2026/04/21	R038	05/11/2026	10.72 Put	Bond Future	631.4400	0.6314	699.6700	0.6997	10.805	0.0000	0.0000
2026/04/21	R038	04/02/2027		Bond Future	8.8776	117.8684	8.9670	117.1876	1.007	0.0000	0.0000
2026/04/21	R038	04/02/2027	9.60 Call	Bond Future	7843.2300	7.8432	7370.7000	7.3707	6.025	0.0000	0.0000
2026/04/21	R038	04/02/2027	9.60 Put	Bond Future	2500.2200	2.5002	2708.4900	2.7085	8.330	0.0000	0.0000
2026/04/21	R038	06/05/2027		Bond Future	8.9245	114.6062	9.0174	113.9126	1.041	0.0000	0.0000
2026/04/21	R038	06/05/2027	8.71 Call	Bond Future	3996.5900	3.9966	3674.9900	3.6750	8.047	0.0000	0.0000
2026/04/21	R038	06/05/2027	8.71 Put	Bond Future	5620.8400	5.6208	5992.8600	5.9929	6.619	0.0000	0.0000
2026/04/21	R053	07/05/2026		Bond Future	8.8488	129.6265	8.9489	128.3746	1.131	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	
2026/04/21	R053	07/05/2026	11.69 Call	Bond Future	28851.3500	28.8514	27599.4100	27.5994	4.339	0.0000	0.0000
2026/04/21	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R053	06/08/2026	8.10 Put	Bond Future	11513.9500	11.5140	12568.8500	12.5689	9.162	0.0000	0.0000
2026/04/21	R053	06/08/2026	8.10 Call	Bond Future	986.5400	0.9865	766.6000	0.7666	22.294	0.0000	0.0000
2026/04/21	R053	06/08/2026	8.60 Put	Bond Future	6260.9900	6.2610	7069.2400	7.0692	12.909	0.0000	0.0000
2026/04/21	R053	06/08/2026	8.60 Call	Bond Future	2563.0000	2.5630	2096.4100	2.0964	18.205	0.0000	0.0000
2026/04/21	R053	06/08/2026	9.10 Call	Bond Future	5693.8900	5.6939	4924.2200	4.9242	13.517	0.0000	0.0000
2026/04/21	R053	06/08/2026	9.10 Put	Bond Future	3104.6900	3.1047	3609.8600	3.6099	16.271	0.0000	0.0000
2026/04/21	R053	06/08/2026		Bond Future	8.8891	131.9738	8.9920	130.6989	1.158	0.0000	0.0000
2026/04/21	R053	06/08/2026	12.28 Call	Bond Future	32888.2800	32.8883	31619.6800	31.6197	3.857	0.0000	0.0000
2026/04/21	R053	06/08/2026	12.28 Put	Bond Future	25.8100	0.0258	32.0500	0.0321	24.177	0.0000	0.0000
2026/04/21	R053	06/08/2026	9.60 Call	Bond Future	9910.3700	9.9104	8916.1600	8.9162	10.032	0.0000	0.0000
2026/04/21	R053	06/08/2026	9.60 Put	Bond Future	1523.6900	1.5237	1804.3200	1.8043	18.418	0.0000	0.0000
2026/04/21	R053	05/11/2026		Bond Future	8.9227	128.5466	9.0285	127.2479	1.186	0.0000	0.0000
2026/04/21	R053	05/11/2026	11.21 Call	Bond Future	24471.3700	24.4714	23270.0900	23.2701	4.909	0.0000	0.0000
2026/04/21	R053	05/11/2026	11.21 Put	Bond Future	700.4900	0.7005	797.9100	0.7979	13.907	0.0000	0.0000
2026/04/21	R053	04/02/2027		Bond Future	8.9549	130.9870	9.0637	129.6636	1.215	0.0000	0.0000
2026/04/21	R053	04/02/2027	9.99 Call	Bond Future	14575.6000	14.5756	13569.9000	13.5699	6.900	0.0000	0.0000
2026/04/21	R053	04/02/2027	9.99 Put	Bond Future	2861.8400	2.8618	3179.5800	3.1796	11.103	0.0000	0.0000
2026/04/21	R053	06/05/2027		Bond Future	8.9890	127.5939	9.1008	126.2457	1.244	0.0000	0.0000
2026/04/21	R053	06/05/2027	8.92 Call	Bond Future	6947.1600	6.9472	6269.0600	6.2691	9.761	0.0000	0.0000
2026/04/21	R053	06/05/2027	8.92 Put	Bond Future	7791.6900	7.7917	8461.8000	8.4618	8.600	0.0000	0.0000
2026/04/21	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/04/21	R186	07/05/2026	8.69 Call	Bond Future	34.0300	0.0340	33.0200	0.0330	2.968	0.0000	0.0000
2026/04/21	R186	07/05/2026	8.69 Put	Bond Future	34.0300	0.0340	33.0200	0.0330	2.968	0.0000	0.0000
2026/04/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/04/21	R186	06/08/2026	8.57 Call	Bond Future	58.5000	0.0585	58.2300	0.0582	0.462	0.0000	0.0000
2026/04/21	R186	06/08/2026	8.57 Put	Bond Future	58.5000	0.0585	58.2300	0.0582	0.462	0.0000	0.0000
2026/04/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/04/21	R186	05/11/2026	8.12 Call	Bond Future	39.3300	0.0393	39.2300	0.0392	0.254	0.0000	0.0000
2026/04/21	R186	05/11/2026	8.12 Put	Bond Future	39.3300	0.0393	39.2300	0.0392	0.254	0.0000	0.0000
2026/04/21	R202	07/05/2026		Bond Future	300.4604	300.4604	299.7699	299.7699	0.230	0.0000	0.0000
2026/04/21	R202	07/05/2026	277.55 Call	Bond Future	22910.4200	22.9104	22219.9100	22.2199	3.014	0.0000	0.0000
2026/04/21	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R202	06/08/2026		Bond Future	300.5728	300.5728	299.8689	299.8689	0.234	0.0000	0.0000
2026/04/21	R202	06/08/2026	278.86 Call	Bond Future	21712.7600	21.7128	21008.9300	21.0089	3.242	0.0000	0.0000
2026/04/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R202	05/11/2026		Bond Future	306.1866	306.1866	305.4691	305.4691	0.234	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	
2026/04/21	R202	05/11/2026	280.46 Call	Bond Future	25726.5700	25.7266	25009.0500	25.0091	2.789	0.0000	0.0000
2026/04/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R202	04/02/2027		Bond Future	306.5517	306.5517	305.8217	305.8217	0.238	0.0000	0.0000
2026/04/21	R202	04/02/2027	294.73 Call	Bond Future	11821.6500	11.8217	11091.6600	11.0917	6.175	0.0000	0.0000
2026/04/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R202	06/05/2027		Bond Future	312.3991	312.3991	311.6555	311.6555	0.238	0.0000	0.0000
2026/04/21	R202	06/05/2027	306.99 Call	Bond Future	5409.0600	5.4091	4665.5300	4.6655	13.746	0.0000	0.0000
2026/04/21	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R209	07/05/2026		Bond Future	8.4948	85.8910	8.5900	85.3266	1.120	0.0000	0.0000
2026/04/21	R209	07/05/2026	11.07 Call	Bond Future	13721.1800	13.7212	13156.7400	13.1567	4.114	0.0000	0.0000
2026/04/21	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R209	06/08/2026		Bond Future	8.5391	87.4463	8.6378	86.8715	1.156	0.0000	0.0000
2026/04/21	R209	06/08/2026	11.39 Call	Bond Future	14802.7300	14.8027	14232.9900	14.2330	3.849	0.0000	0.0000
2026/04/21	R209	06/08/2026	11.39 Put	Bond Future	22.8900	0.0229	27.9800	0.0280	22.237	0.0000	0.0000
2026/04/21	R209	05/11/2026		Bond Future	8.5748	85.9079	8.6771	85.3223	1.194	0.0000	0.0000
2026/04/21	R209	05/11/2026	10.32 Call	Bond Future	9822.0800	9.8221	9303.2900	9.3033	5.282	0.0000	0.0000
2026/04/21	R209	05/11/2026	10.32 Put	Bond Future	501.2800	0.5013	568.0700	0.5681	13.324	0.0000	0.0000
2026/04/21	R209	04/02/2027		Bond Future	8.6087	87.5387	8.7149	86.9419	1.234	0.0000	0.0000
2026/04/21	R209	04/02/2027	9.28 Call	Bond Future	5531.1800	5.5312	5123.7500	5.1238	7.366	0.0000	0.0000
2026/04/21	R209	04/02/2027	9.28 Put	Bond Future	1847.5400	1.8475	2036.8600	2.0369	10.247	0.0000	0.0000
2026/04/21	R209	04/02/2027	8.96 Call	Bond Future	4291.1300	4.2911	3927.9700	3.9280	8.463	0.0000	0.0000
2026/04/21	R209	04/02/2027	8.96 Put	Bond Future	2337.7000	2.3377	2571.2900	2.5713	9.992	0.0000	0.0000
2026/04/21	R209	04/02/2027	8.03 Put	Bond Future	4985.3600	4.9854	5380.4300	5.3804	7.925	0.0000	0.0000
2026/04/21	R209	04/02/2027	8.03 Call	Bond Future	1640.2800	1.6403	1438.6000	1.4386	12.295	0.0000	0.0000
2026/04/21	R209	06/05/2027		Bond Future	8.6459	86.0373	8.7562	85.4293	1.276	0.0000	0.0000
2026/04/21	R209	06/05/2027	8.41 Call	Bond Future	2691.9900	2.6920	2419.5500	2.4196	10.120	0.0000	0.0000
2026/04/21	R209	06/05/2027	8.41 Put	Bond Future	4010.1400	4.0101	4345.6500	4.3457	8.367	0.0000	0.0000
2026/04/21	R209	06/05/2027	9.32 Call	Bond Future	5722.7600	5.7228	5315.1900	5.3152	7.122	0.0000	0.0000
2026/04/21	R209	06/05/2027	9.32 Put	Bond Future	2092.2900	2.0923	2292.6700	2.2927	9.577	0.0000	0.0000
2026/04/21	R209	06/05/2027	8.25 Put	Bond Future	4551.4300	4.5514	4912.9100	4.9129	7.942	0.0000	0.0000
2026/04/21	R209	06/05/2027	8.25 Call	Bond Future	2324.6000	2.3246	2078.1300	2.0781	10.603	0.0000	0.0000
2026/04/21	R210	07/05/2026		Bond Future	261.7198	261.7198	261.6863	261.6863	0.013	0.0000	0.0000
2026/04/21	R210	07/05/2026	255.40 Call	Bond Future	6319.7700	6.3198	6286.3200	6.2863	0.529	0.0000	0.0000
2026/04/21	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R210	06/08/2026		Bond Future	266.5243	266.5243	266.4899	266.4899	0.013	0.0000	0.0000
2026/04/21	R210	06/08/2026	259.84 Call	Bond Future	6684.3100	6.6843	6649.9000	6.6499	0.515	0.0000	0.0000
2026/04/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R210	05/11/2026		Bond Future	267.9732	267.9732	267.9368	267.9368	0.014	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	
2026/04/21	R210	05/11/2026	253.33 Call	Bond Future	14643.1500	14.6432	14606.8000	14.6068	0.248	0.0000	0.0000
2026/04/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R210	04/02/2027		Bond Future	273.1207	273.1207	273.0835	273.0835	0.014	0.0000	0.0000
2026/04/21	R210	04/02/2027	266.03 Call	Bond Future	7090.7400	7.0907	7053.5400	7.0535	0.525	0.0000	0.0000
2026/04/21	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R210	06/05/2027		Bond Future	274.7207	274.7207	274.6847	274.6847	0.013	0.0000	0.0000
2026/04/21	R210	06/05/2027	271.13 Call	Bond Future	3590.6600	3.5907	3554.7400	3.5547	1.000	0.0000	0.0000
2026/04/21	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R213	07/05/2026		Bond Future	7.8789	97.9143	7.9696	97.5659	1.150	0.0000	0.0000
2026/04/21	R213	07/05/2026	9.80 Call	Bond Future	7069.5100	7.0695	6721.1400	6.7211	4.928	0.0000	0.0000
2026/04/21	R213	07/05/2026	9.80 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/04/21	R213	06/08/2026		Bond Future	7.9161	99.6872	8.0127	99.3324	1.220	0.0000	0.0000
2026/04/21	R213	06/08/2026	9.69 Call	Bond Future	6361.0300	6.3610	6024.2000	6.0242	5.295	0.0000	0.0000
2026/04/21	R213	06/08/2026	9.69 Put	Bond Future	89.9400	0.0899	107.9100	0.1079	19.980	0.0000	0.0000
2026/04/21	R213	05/11/2026		Bond Future	7.9430	97.9752	8.0461	97.6136	1.298	0.0000	0.0000
2026/04/21	R213	05/11/2026	8.75 Call	Bond Future	3437.7700	3.4378	3167.4500	3.1675	7.863	0.0000	0.0000
2026/04/21	R213	05/11/2026	8.75 Put	Bond Future	651.9500	0.6520	743.1800	0.7432	13.993	0.0000	0.0000
2026/04/21	R213	04/02/2027		Bond Future	7.9662	99.8349	8.0768	99.4665	1.389	0.0000	0.0000
2026/04/21	R213	04/02/2027	8.14 Call	Bond Future	2037.3300	2.0373	1833.6100	1.8336	9.999	0.0000	0.0000
2026/04/21	R213	04/02/2027	8.14 Put	Bond Future	1459.2600	1.4593	1624.0100	1.6240	11.290	0.0000	0.0000
2026/04/21	R213	06/05/2027	9.25 Call	Bond Future	4627.8300	4.6278	4338.8100	4.3388	6.245	0.0000	0.0000
2026/04/21	R213	06/05/2027	9.25 Put	Bond Future	733.9000	0.7339	820.2500	0.8203	11.766	0.0000	0.0000
2026/04/21	R213	06/05/2027	8.13 Put	Bond Future	1640.6100	1.6406	1813.9900	1.8140	10.568	0.0000	0.0000
2026/04/21	R213	06/05/2027	8.13 Call	Bond Future	2087.1000	2.0871	1885.1100	1.8851	9.678	0.0000	0.0000
2026/04/21	R213	06/05/2027		Bond Future	7.9885	98.1645	8.1074	97.7891	1.488	0.0000	0.0000
2026/04/21	R213	06/05/2027	7.56 Call	Bond Future	1142.4700	1.1425	1001.8400	1.0018	12.309	0.0000	0.0000
2026/04/21	R213	06/05/2027	7.56 Put	Bond Future	2510.2300	2.5102	2744.9700	2.7450	9.351	0.0000	0.0000
2026/04/21	R214	07/05/2026		Bond Future	8.9050	81.7023	8.9950	81.0762	1.011	0.0000	0.0000
2026/04/21	R214	07/05/2026	11.53 Call	Bond Future	15758.8700	15.7589	15132.7800	15.1328	3.973	0.0000	0.0000
2026/04/21	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R214	06/08/2026		Bond Future	8.9512	83.1817	9.0439	82.5442	1.036	0.0000	0.0000
2026/04/21	R214	06/08/2026	11.97 Call	Bond Future	17583.7900	17.5838	16951.6800	16.9517	3.595	0.0000	0.0000
2026/04/21	R214	06/08/2026	11.97 Put	Bond Future	27.8800	0.0279	33.3100	0.0333	19.476	0.0000	0.0000
2026/04/21	R214	05/11/2026		Bond Future	8.9922	81.4189	9.0878	80.7694	1.063	0.0000	0.0000
2026/04/21	R214	05/11/2026	10.97 Call	Bond Future	12584.1000	12.5841	11996.6400	11.9966	4.668	0.0000	0.0000
2026/04/21	R214	05/11/2026	10.97 Put	Bond Future	516.3200	0.5163	578.3400	0.5783	12.012	0.0000	0.0000
2026/04/21	R214	04/02/2027		Bond Future	9.0328	82.9644	9.1313	82.3026	1.091	0.0000	0.0000
2026/04/21	R214	04/02/2027	9.90 Call	Bond Future	7492.1700	7.4922	7011.5900	7.0116	6.414	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	
2026/04/21	R214	04/02/2027	9.90 Put	Bond Future	1919.2100	1.9192	2100.5000	2.1005	9.446	0.0000	0.0000
2026/04/21	R214	06/05/2027		Bond Future	9.0727	81.2296	9.1742	80.5553	1.119	0.0000	0.0000
2026/04/21	R214	06/05/2027	8.88 Call	Bond Future	3442.1800	3.4422	3126.4400	3.1264	9.173	0.0000	0.0000
2026/04/21	R214	06/05/2027	8.88 Put	Bond Future	4743.1700	4.7432	5101.7000	5.1017	7.559	0.0000	0.0000
2026/04/21	R248	07/05/2026		Bond Future	8.9343	99.9569	9.0243	99.1168	1.007	0.0000	0.0000
2026/04/21	R248	07/05/2026	11.72 Call	Bond Future	21476.5700	21.4766	20636.4800	20.6365	3.912	0.0000	0.0000
2026/04/21	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R248	07/05/2026	8.30 Put	Bond Future	6294.4900	6.2945	7112.6600	7.1127	12.998	0.0000	0.0000
2026/04/21	R248	07/05/2026	8.30 Call	Bond Future	35.9300	0.0359	14.0100	0.0140	61.008	0.0000	0.0000
2026/04/21	R248	07/05/2026	8.70 Put	Bond Future	2693.7100	2.6937	3337.2600	3.3373	23.891	0.0000	0.0000
2026/04/21	R248	07/05/2026	8.70 Call	Bond Future	452.1600	0.4522	255.6200	0.2556	43.467	0.0000	0.0000
2026/04/21	R248	07/05/2026	9.18 Call	Bond Future	2757.3600	2.7574	2119.8600	2.1199	23.120	0.0000	0.0000
2026/04/21	R248	07/05/2026	9.18 Put	Bond Future	490.5700	0.4906	693.1600	0.6932	41.297	0.0000	0.0000
2026/04/21	R248	07/05/2026	9.19 Call	Bond Future	2826.9900	2.8270	2182.3900	2.1824	22.802	0.0000	0.0000
2026/04/21	R248	07/05/2026	9.19 Put	Bond Future	469.7000	0.4697	665.1900	0.6652	41.620	0.0000	0.0000
2026/04/21	R248	06/08/2026	9.00 Call	Bond Future	3301.4100	3.3014	2854.6900	2.8547	13.531	0.0000	0.0000
2026/04/21	R248	06/08/2026	9.00 Put	Bond Future	3087.6600	3.0877	3496.3800	3.4964	13.237	0.0000	0.0000
2026/04/21	R248	06/08/2026	10.00 Call	Bond Future	9608.6000	9.6086	8882.0000	8.8820	7.562	0.0000	0.0000
2026/04/21	R248	06/08/2026	10.00 Put	Bond Future	781.1400	0.7811	909.9800	0.9100	16.494	0.0000	0.0000
2026/04/21	R248	06/08/2026		Bond Future	8.9770	101.7668	9.0696	100.9114	1.032	0.0000	0.0000
2026/04/21	R248	06/08/2026	12.37 Call	Bond Future	24936.0200	24.9360	24084.4400	24.0844	3.415	0.0000	0.0000
2026/04/21	R248	06/08/2026	12.37 Put	Bond Future	18.3900	0.0184	22.2500	0.0223	20.990	0.0000	0.0000
2026/04/21	R248	05/11/2026		Bond Future	9.0147	99.2055	9.1099	98.3341	1.056	0.0000	0.0000
2026/04/21	R248	05/11/2026	11.31 Call	Bond Future	18506.5700	18.5066	17699.3300	17.6993	4.362	0.0000	0.0000
2026/04/21	R248	05/11/2026	11.31 Put	Bond Future	525.8000	0.5258	589.9900	0.5900	12.208	0.0000	0.0000
2026/04/21	R248	04/02/2027		Bond Future	9.0519	101.0888	9.1499	100.2007	1.083	0.0000	0.0000
2026/04/21	R248	04/02/2027	10.11 Call	Bond Future	11034.7300	11.0347	10354.7100	10.3547	6.163	0.0000	0.0000
2026/04/21	R248	04/02/2027	10.11 Put	Bond Future	2086.1300	2.0861	2294.2200	2.2942	9.975	0.0000	0.0000
2026/04/21	R248	06/05/2027		Bond Future	9.0882	98.5536	9.1889	97.6488	1.109	0.0000	0.0000
2026/04/21	R248	06/05/2027	9.05 Call	Bond Future	5261.2400	5.2612	4798.0800	4.7981	8.803	0.0000	0.0000
2026/04/21	R248	06/05/2027	9.05 Put	Bond Future	5607.3800	5.6074	6048.9700	6.0490	7.875	0.0000	0.0000
2026/04/21	R2R9	07/05/2026		Bond Future	8.8517	108.8884	8.9416	108.1709	1.017	0.0000	0.0000
2026/04/21	R2R9	07/05/2026	99.91 Call	Bond Future	98038.6500	98.0387	97321.2400	97.3212	0.732	0.0000	0.0000
2026/04/21	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R2R9	06/08/2026		Bond Future	8.9055	110.8601	8.9987	110.1295	1.047	0.0000	0.0000
2026/04/21	R2R9	06/08/2026	101.74 Call	Bond Future	97740.5600	97.7406	97010.0200	97.0100	0.747	0.0000	0.0000
2026/04/21	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R2R9	05/11/2026		Bond Future	8.9512	107.9258	9.0477	107.1816	1.078	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	
2026/04/21	R2R9	05/11/2026	98.56 Call	Bond Future	96955.7500	96.9558	96211.5300	96.2115	0.768	0.0000	0.0000
2026/04/21	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R2R9	04/02/2027		Bond Future	8.9957	109.9747	9.0957	109.2162	1.112	0.0000	0.0000
2026/04/21	R2R9	04/02/2027	9.89 Call	Bond Future	7121.7100	7.1217	6491.2100	6.4912	8.853	0.0000	0.0000
2026/04/21	R2R9	04/02/2027	9.89 Put	Bond Future	599.5400	0.5995	727.5100	0.7275	21.345	0.0000	0.0000
2026/04/21	R2R9	06/05/2027		Bond Future	9.0436	107.0681	9.1473	106.2954	1.146	0.0000	0.0000
2026/04/21	R2R9	06/05/2027	8.83 Call	Bond Future	2344.4700	2.3445	2022.6200	2.0226	13.728	0.0000	0.0000
2026/04/21	R2R9	06/05/2027	8.83 Put	Bond Future	3961.8600	3.9619	4412.6900	4.4127	11.379	0.0000	0.0000
2026/04/21	R4R2	07/05/2026		Bond Future	8.9965	110.5865	9.0864	109.7858	1.000	0.0000	0.0000
2026/04/21	R4R2	07/05/2026	100.23 Call	Bond Future	99497.3700	99.4974	98696.7300	98.6967	0.805	0.0000	0.0000
2026/04/21	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R4R2	06/08/2026		Bond Future	9.0497	112.5890	9.1427	111.7735	1.027	0.0000	0.0000
2026/04/21	R4R2	06/08/2026	102.06 Call	Bond Future	99171.6900	99.1717	98356.2700	98.3563	0.822	0.0000	0.0000
2026/04/21	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R4R2	05/11/2026		Bond Future	9.0954	109.5605	9.1914	108.7299	1.055	0.0000	0.0000
2026/04/21	R4R2	05/11/2026	98.76 Call	Bond Future	98337.9400	98.3379	97507.3200	97.5073	0.845	0.0000	0.0000
2026/04/21	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	R4R2	04/02/2027		Bond Future	9.1400	111.6405	9.2391	110.7940	1.085	0.0000	0.0000
2026/04/21	R4R2	04/02/2027	10.13 Call	Bond Future	8613.3400	8.6133	7891.7500	7.8918	8.378	0.0000	0.0000
2026/04/21	R4R2	04/02/2027	10.13 Put	Bond Future	581.2600	0.5813	706.1100	0.7061	21.479	0.0000	0.0000
2026/04/21	R4R2	06/05/2027		Bond Future	9.1876	108.6391	9.2900	107.7768	1.115	0.0000	0.0000
2026/04/21	R4R2	06/05/2027	9.00 Call	Bond Future	2782.7900	2.7828	2412.2600	2.4123	13.315	0.0000	0.0000
2026/04/21	R4R2	06/05/2027	9.00 Put	Bond Future	4388.0300	4.3880	4879.8100	4.8798	11.207	0.0000	0.0000
2026/04/21	RR87	07/05/2026		Bond Future	7.1342	102.8414	7.1556	102.8293	0.300	0.0000	0.0000
2026/04/21	RR87	07/05/2026	6.81 Call	Bond Future	0.7479	0.0007	0.4179	0.0004	44.123	0.0000	0.0000
2026/04/21	RR87	07/05/2026	6.81 Put	Bond Future	184.0379	0.1840	195.8079	0.1958	6.395	0.0000	0.0000
2026/04/21	RR87	06/08/2026		Bond Future	6.9972	100.9645	7.0340	100.9515	0.526	0.0000	0.0000
2026/04/21	RR87	06/08/2026	6.53 Call	Bond Future	6.6192	0.0066	5.2670	0.0053	20.428	0.0000	0.0000
2026/04/21	RR87	06/08/2026	6.53 Put	Bond Future	172.0292	0.1720	183.6870	0.1837	6.777	0.0000	0.0000
2026/04/21	RR87	05/11/2026		Bond Future	5.8278	102.8269	5.9451	102.8134	2.014	0.0000	0.0000
2026/04/21	RR87	05/11/2026	5.27 Call	Bond Future	2.9548	0.0030	1.6949	0.0017	42.641	0.0000	0.0000
2026/04/21	RR87	05/11/2026	5.27 Put	Bond Future	66.9948	0.0670	79.2049	0.0792	18.225	0.0000	0.0000
2026/04/21	RR88	07/05/2026		Bond Future	7.4216	105.4908	7.4623	105.4293	0.549	0.0000	0.0000
2026/04/21	RR88	07/05/2026	6.84 Call	Bond Future	0.0079	0.0000	0.0015	0.0000	80.506	0.0000	0.0000
2026/04/21	RR88	07/05/2026	6.84 Put	Bond Future	883.1179	0.8831	944.6115	0.9446	6.963	0.0000	0.0000
2026/04/21	RR88	06/08/2026		Bond Future	7.4561	104.5452	7.5051	104.4865	0.657	0.0000	0.0000
2026/04/21	RR88	06/08/2026	6.79 Call	Bond Future	14.4908	0.0145	10.8851	0.0109	24.883	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
2026/04/21	RR88	06/08/2026	6.79 Put	Bond Future	816.1108	0.8161	871.1751	0.8712	6.747	0.0000	0.0000
2026/04/21	RR88	05/11/2026		Bond Future	7.4285	105.8438	7.4893	105.7804	0.818	0.0000	0.0000
2026/04/21	RR88	05/11/2026	6.71 Call	Bond Future	29.3129	0.0293	23.0874	0.0231	21.238	0.0000	0.0000
2026/04/21	RR88	05/11/2026	6.71 Put	Bond Future	782.4529	0.7825	839.6274	0.8396	7.307	0.0000	0.0000
2026/04/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/21	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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