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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2026 TO 29/04/2026

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
2026/04/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/29	2029	07/05/2026		Bond Future	147.0208	147.0208	147.3532	0.226	0.0000	0.0000
2026/04/29	2029	07/05/2026	141.82 Call	Bond Future	5200.8200	5.2008	5533.1600	6.390	0.0000	0.0000
2026/04/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2029	06/08/2026		Bond Future	149.7312	149.7312	150.0692	0.226	0.0000	0.0000
2026/04/29	2029	06/08/2026	144.10 Call	Bond Future	5631.2100	5.6312	5969.1500	6.001	0.0000	0.0000
2026/04/29	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	
2026/04/29	2029	05/11/2026		Bond Future	151.0338	151.0338	151.3777	151.3777	0.228	0.0000	0.0000
2026/04/29	2029	05/11/2026	147.56 Call	Bond Future	3473.8300	3.4738	3817.6900	3.8177	9.899	0.0000	0.0000
2026/04/29	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2029	04/02/2027		Bond Future	153.9106	153.9106	154.2610	154.2610	0.228	0.0000	0.0000
2026/04/29	2029	04/02/2027	149.72 Call	Bond Future	4190.6000	4.1906	4540.9800	4.5410	8.361	0.0000	0.0000
2026/04/29	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2029	06/05/2027		Bond Future	155.2910	155.2910	155.6477	155.6477	0.230	0.0000	0.0000
2026/04/29	2029	06/05/2027	153.32 Call	Bond Future	1971.0300	1.9710	2327.7300	2.3277	18.097	0.0000	0.0000
2026/04/29	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.21 Put	Bond Future	2991.4800	2.9915	3273.0600	3.2731	9.413	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.71 Put	Bond Future	1384.8300	1.3848	1658.5000	1.6585	19.762	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.71 Call	Bond Future	10.3300	0.0103	2.4200	0.0024	76.573	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.92 Call	Bond Future	80.2100	0.0802	31.8600	0.0319	60.279	0.0000	0.0000
2026/04/29	2030	07/05/2026	7.92 Put	Bond Future	784.9100	0.7849	1018.1400	1.0181	29.714	0.0000	0.0000
2026/04/29	2030	07/05/2026		Bond Future	8.1428	101.7617	8.2324	101.4801	1.100	0.0000	0.0000
2026/04/29	2030	07/05/2026	9.39 Call	Bond Future	3834.2700	3.8343	3552.7000	3.5527	7.344	0.0000	0.0000
2026/04/29	2030	07/05/2026	9.39 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2026/04/29	2030	06/08/2026		Bond Future	8.2204	99.6027	8.3177	99.3156	1.184	0.0000	0.0000
2026/04/29	2030	06/08/2026	9.22 Call	Bond Future	3165.5000	3.1655	2924.6500	2.9247	7.609	0.0000	0.0000
2026/04/29	2030	06/08/2026	9.22 Put	Bond Future	266.5200	0.2665	312.7200	0.3127	17.335	0.0000	0.0000
2026/04/29	2030	06/08/2026	7.21 Put	Bond Future	3125.7000	3.1257	3389.3600	3.3894	8.435	0.0000	0.0000
2026/04/29	2030	06/08/2026	7.21 Call	Bond Future	85.7700	0.0858	62.3800	0.0624	27.271	0.0000	0.0000
2026/04/29	2030	06/08/2026	7.71 Put	Bond Future	1853.3800	1.8534	2070.5600	2.0706	11.718	0.0000	0.0000
2026/04/29	2030	06/08/2026	7.71 Call	Bond Future	331.9300	0.3319	262.0600	0.2621	21.050	0.0000	0.0000
2026/04/29	2030	06/08/2026	8.06 Call	Bond Future	732.5900	0.7326	612.6000	0.6126	16.379	0.0000	0.0000
2026/04/29	2030	06/08/2026	8.06 Put	Bond Future	1207.5800	1.2076	1374.6400	1.3746	13.834	0.0000	0.0000
2026/04/29	2030	05/11/2026		Bond Future	8.2747	101.4340	8.3806	101.1415	1.279	0.0000	0.0000
2026/04/29	2030	05/11/2026	8.39 Call	Bond Future	1436.6400	1.4366	1278.9400	1.2789	10.977	0.0000	0.0000
2026/04/29	2030	05/11/2026	8.39 Put	Bond Future	1118.0900	1.1181	1252.8800	1.2529	12.055	0.0000	0.0000
2026/04/29	2030	04/02/2027		Bond Future	8.3323	99.3352	8.4482	99.0372	1.392	0.0000	0.0000
2026/04/29	2030	04/02/2027	7.82 Call	Bond Future	711.1400	0.7111	611.9300	0.6119	13.951	0.0000	0.0000
2026/04/29	2030	04/02/2027	7.82 Put	Bond Future	2040.9300	2.0409	2239.7200	2.2397	9.740	0.0000	0.0000
2026/04/29	2030	06/05/2027		Bond Future	8.4215	101.1823	8.5494	100.8789	1.519	0.0000	0.0000
2026/04/29	2030	06/05/2027	7.27 Call	Bond Future	348.2800	0.3483	290.7600	0.2908	16.515	0.0000	0.0000
2026/04/29	2030	06/05/2027	7.27 Put	Bond Future	3133.0800	3.1331	3378.9900	3.3790	7.849	0.0000	0.0000
2026/04/29	2031	07/05/2026		Bond Future	115.6614	115.6614	116.0570	116.0570	0.342	0.0000	0.0000
2026/04/29	2031	07/05/2026	113.84 Call	Bond Future	1821.4000	1.8214	2216.9500	2.2170	21.717	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	
2026/04/29	2031	07/05/2026	113.84 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/29	2031	06/08/2026		Bond Future	115.3692	115.3692	115.7716	115.7716	0.349	0.0000	0.0000
2026/04/29	2031	06/08/2026	113.81 Call	Bond Future	1716.1300	1.7161	2058.6400	2.0586	19.958	0.0000	0.0000
2026/04/29	2031	06/08/2026	113.81 Put	Bond Future	156.9500	0.1570	97.0700	0.0971	38.152	0.0000	0.0000
2026/04/29	2031	05/11/2026		Bond Future	117.5173	117.5173	117.9270	117.9270	0.349	0.0000	0.0000
2026/04/29	2031	05/11/2026	111.49 Call	Bond Future	6028.4400	6.0284	6437.5800	6.4376	6.787	0.0000	0.0000
2026/04/29	2031	05/11/2026	111.49 Put	Bond Future	1.1300	0.0011	0.5600	0.0006	50.442	0.0000	0.0000
2026/04/29	2031	04/02/2027		Bond Future	117.2810	117.2810	117.6979	117.6979	0.355	0.0000	0.0000
2026/04/29	2031	04/02/2027	116.18 Call	Bond Future	1614.6300	1.6146	1908.7500	1.9088	18.216	0.0000	0.0000
2026/04/29	2031	04/02/2027	116.18 Put	Bond Future	513.6800	0.5137	390.8800	0.3909	23.906	0.0000	0.0000
2026/04/29	2031	06/05/2027		Bond Future	119.4889	119.4889	119.9138	119.9138	0.356	0.0000	0.0000
2026/04/29	2031	06/05/2027	116.87 Call	Bond Future	2822.1700	2.8222	3190.2400	3.1902	13.042	0.0000	0.0000
2026/04/29	2031	06/05/2027	116.87 Put	Bond Future	203.2600	0.2033	146.4200	0.1464	27.964	0.0000	0.0000
2026/04/29	2032	07/05/2026	Put	Bond Future	666.6700	0.6667	848.4700	0.8485	27.270	0.0000	0.0000
2026/04/29	2032	07/05/2026	Call	Bond Future	588.5200	0.5885	387.9800	0.3880	34.075	0.0000	0.0000
2026/04/29	2032	07/05/2026		Bond Future	8.4714	99.9219	8.5560	99.5395	0.998	0.0000	0.0000
2026/04/29	2032	07/05/2026	10.14 Call	Bond Future	7218.3600	7.2184	6836.0200	6.8360	5.297	0.0000	0.0000
2026/04/29	2032	07/05/2026	10.14 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/04/29	2032	06/08/2026		Bond Future	8.5375	101.7388	8.6269	101.3492	1.048	0.0000	0.0000
2026/04/29	2032	06/08/2026	10.12 Call	Bond Future	6841.1800	6.8412	6484.2400	6.4842	5.218	0.0000	0.0000
2026/04/29	2032	06/08/2026	10.12 Put	Bond Future	219.7600	0.2198	252.4700	0.2525	14.884	0.0000	0.0000
2026/04/29	2032	05/11/2026		Bond Future	8.5953	99.4496	8.6900	99.0526	1.101	0.0000	0.0000
2026/04/29	2032	05/11/2026	9.16 Call	Bond Future	3560.5900	3.5606	3292.5000	3.2925	7.529	0.0000	0.0000
2026/04/29	2032	05/11/2026	9.16 Put	Bond Future	1221.5700	1.2216	1350.4600	1.3505	10.551	0.0000	0.0000
2026/04/29	2032	04/02/2027		Bond Future	8.6555	101.3209	8.7559	100.9165	1.160	0.0000	0.0000
2026/04/29	2032	04/02/2027	8.48 Call	Bond Future	1924.2600	1.9243	1739.5600	1.7396	9.598	0.0000	0.0000
2026/04/29	2032	04/02/2027	8.48 Put	Bond Future	2635.9400	2.6359	2855.6900	2.8557	8.337	0.0000	0.0000
2026/04/29	2032	06/05/2027		Bond Future	8.7263	99.0459	8.8331	98.6341	1.223	0.0000	0.0000
2026/04/29	2032	06/05/2027	7.80 Call	Bond Future	973.1200	0.9731	860.8200	0.8608	11.540	0.0000	0.0000
2026/04/29	2032	06/05/2027	7.80 Put	Bond Future	4637.9300	4.6379	4937.4600	4.9375	6.458	0.0000	0.0000
2026/04/29	2033	07/05/2026		Bond Future	143.8787	143.8787	144.0646	144.0646	0.129	0.0000	0.0000
2026/04/29	2033	07/05/2026	135.16 Call	Bond Future	8718.7400	8.7187	8904.5800	8.9046	2.132	0.0000	0.0000
2026/04/29	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2033	06/08/2026		Bond Future	146.5312	146.5312	146.7199	146.7199	0.129	0.0000	0.0000
2026/04/29	2033	06/08/2026	134.25 Call	Bond Future	12281.1600	12.2812	12469.8800	12.4699	1.537	0.0000	0.0000
2026/04/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2033	05/11/2026		Bond Future	147.6717	147.6717	147.8637	147.8637	0.130	0.0000	0.0000
2026/04/29	2033	05/11/2026	137.26 Call	Bond Future	10411.7300	10.4117	10603.7300	10.6037	1.844	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
2026/04/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/29	2033	04/02/2027		Bond Future	150.4845	150.4845	150.6801	150.6801	0.130	0.0000
2026/04/29	2033	04/02/2027	142.71 Call	Bond Future	7774.4900	7.7745	7970.0900	7.9701	2.516	0.0000
2026/04/29	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2033	06/05/2027		Bond Future	151.6956	151.6956	151.8946	151.8946	0.131	0.0000
2026/04/29	2033	06/05/2027	151.21 Call	Bond Future	485.6200	0.4856	684.5900	0.6846	40.972	0.0000
2026/04/29	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2037	07/05/2026	9.00 Put	Bond Future	843.5200	0.8435	1163.2900	1.1633	37.909	0.0000
2026/04/29	2037	07/05/2026	9.00 Call	Bond Future	735.0000	0.7350	431.5900	0.4316	41.280	0.0000
2026/04/29	2037	07/05/2026	9.49 Put	Bond Future	71.9300	0.0719	108.1000	0.1081	50.285	0.0000
2026/04/29	2037	07/05/2026	9.49 Call	Bond Future	3142.2800	3.1423	2555.2700	2.5553	18.681	0.0000
2026/04/29	2037	07/05/2026	10.06 Call	Bond Future	6594.9600	6.5950	5972.3000	5.9723	9.441	0.0000
2026/04/29	2037	07/05/2026	10.06 Put	Bond Future	1.6100	0.0016	2.1300	0.0021	32.298	0.0000
2026/04/29	2037	07/05/2026	12.40 Call	Bond Future	19298.6400	19.2986	18675.4600	18.6755	3.229	0.0000
2026/04/29	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2037	07/05/2026	10.95 Call	Bond Future	11742.3600	11.7424	11119.1800	11.1192	5.307	0.0000
2026/04/29	2037	07/05/2026		Bond Future	9.0164	98.8463	9.1109	98.2231	1.048	0.0000
2026/04/29	2037	07/05/2026	11.32 Call	Bond Future	13764.4000	13.7644	13141.2200	13.1412	4.527	0.0000
2026/04/29	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2037	06/08/2026		Bond Future	9.0833	96.3837	9.1816	95.7488	1.082	0.0000
2026/04/29	2037	06/08/2026	11.71 Call	Bond Future	15247.6400	15.2476	14622.8700	14.6229	4.097	0.0000
2026/04/29	2037	06/08/2026	11.71 Put	Bond Future	50.9100	0.0509	61.0100	0.0610	19.839	0.0000
2026/04/29	2037	06/08/2026	11.30 Call	Bond Future	13168.6800	13.1687	12555.1500	12.5552	4.659	0.0000
2026/04/29	2037	06/08/2026	11.30 Put	Bond Future	117.4600	0.1175	138.8000	0.1388	18.168	0.0000
2026/04/29	2037	06/08/2026	10.70 Call	Bond Future	10109.4800	10.1095	9528.8500	9.5289	5.743	0.0000
2026/04/29	2037	06/08/2026	10.70 Put	Bond Future	340.9600	0.3410	395.2000	0.3952	15.908	0.0000
2026/04/29	2037	06/08/2026	10.02 Put	Bond Future	770.1400	0.7701	887.9400	0.8879	15.296	0.0000
2026/04/29	2037	06/08/2026	10.02 Call	Bond Future	6601.0700	6.6011	6084.0000	6.0840	7.833	0.0000
2026/04/29	2037	05/11/2026		Bond Future	9.1373	98.1558	9.2392	97.5091	1.116	0.0000
2026/04/29	2037	05/11/2026	10.62 Call	Bond Future	9753.1400	9.7531	9210.1200	9.2101	5.568	0.0000
2026/04/29	2037	05/11/2026	10.62 Put	Bond Future	895.0000	0.8950	998.6300	0.9986	11.579	0.0000
2026/04/29	2037	05/11/2026	10.83 Call	Bond Future	10782.6900	10.7827	10224.3500	10.2244	5.178	0.0000
2026/04/29	2037	05/11/2026	10.83 Put	Bond Future	760.2500	0.7603	848.5600	0.8486	11.616	0.0000
2026/04/29	2037	05/11/2026	10.23 Call	Bond Future	7864.0900	7.8641	7357.3400	7.3573	6.444	0.0000
2026/04/29	2037	05/11/2026	10.23 Put	Bond Future	1225.5400	1.2255	1365.4400	1.3654	11.415	0.0000
2026/04/29	2037	05/11/2026	9.46 Put	Bond Future	2363.3800	2.3634	2614.4700	2.6145	10.624	0.0000
2026/04/29	2037	05/11/2026	9.46 Call	Bond Future	4390.7300	4.3907	3995.1700	3.9952	9.009	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
2026/04/29	2037	04/02/2027		Bond Future	9.1929	95.7449	9.2988	95.0860	1.152	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.51 Call	Bond Future	4875.5300	4.8755	4481.9300	4.4819	8.073	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.51 Put	Bond Future	2920.8400	2.9208	3186.1000	3.1861	9.082	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.81 Call	Bond Future	6115.6800	6.1157	5677.5500	5.6776	7.164	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.81 Put	Bond Future	2360.7000	2.3607	2581.4300	2.5814	9.350	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.31 Call	Bond Future	4111.8800	4.1119	3751.7800	3.7518	8.758	0.0000	0.0000
2026/04/29	2037	04/02/2027	9.31 Put	Bond Future	3383.5900	3.3836	3682.3500	3.6824	8.830	0.0000	0.0000
2026/04/29	2037	04/02/2027	8.44 Put	Bond Future	6520.7900	6.5208	6978.9700	6.9790	7.026	0.0000	0.0000
2026/04/29	2037	04/02/2027	8.44 Call	Bond Future	1659.2000	1.6592	1458.5200	1.4585	12.095	0.0000	0.0000
2026/04/29	2037	06/05/2027		Bond Future	9.2593	97.5251	9.3694	96.8541	1.189	0.0000	0.0000
2026/04/29	2037	06/05/2027	8.58 Call	Bond Future	2159.7800	2.1598	1928.6200	1.9286	10.703	0.0000	0.0000
2026/04/29	2037	06/05/2027	8.58 Put	Bond Future	6440.2500	6.4403	6880.0700	6.8801	6.829	0.0000	0.0000
2026/04/29	2038	07/05/2026		Bond Future	161.0861	161.0861	160.7733	160.7733	0.194	0.0000	0.0000
2026/04/29	2038	07/05/2026	144.53 Call	Bond Future	16556.1200	16.5561	16243.3200	16.2433	1.889	0.0000	0.0000
2026/04/29	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2038	06/08/2026		Bond Future	161.8547	161.8547	161.5354	161.5354	0.197	0.0000	0.0000
2026/04/29	2038	06/08/2026	144.72 Call	Bond Future	17134.6700	17.1347	16815.4100	16.8154	1.863	0.0000	0.0000
2026/04/29	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2038	05/11/2026		Bond Future	164.8681	164.8681	164.5429	164.5429	0.197	0.0000	0.0000
2026/04/29	2038	05/11/2026	146.31 Call	Bond Future	18558.1400	18.5581	18232.8700	18.2329	1.753	0.0000	0.0000
2026/04/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2038	04/02/2027		Bond Future	165.7617	165.7617	165.4296	165.4296	0.200	0.0000	0.0000
2026/04/29	2038	04/02/2027	153.83 Call	Bond Future	11931.6900	11.9317	11599.6400	11.5996	2.783	0.0000	0.0000
2026/04/29	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2038	06/05/2027		Bond Future	168.8830	168.8830	168.5449	168.5449	0.200	0.0000	0.0000
2026/04/29	2038	06/05/2027	166.10 Call	Bond Future	2783.0000	2.7830	2444.9100	2.4449	12.148	0.0000	0.0000
2026/04/29	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2040	07/05/2026	8.65 Put	Bond Future	4763.9900	4.7640	5428.4600	5.4285	13.948	0.0000	0.0000
2026/04/29	2040	07/05/2026	8.65 Call	Bond Future	12.9700	0.0130	3.0900	0.0031	76.176	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.53 Call	Bond Future	20895.3700	20.8954	20221.0200	20.2210	3.227	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.03 Call	Bond Future	18154.7100	18.1547	17480.3600	17.4804	3.714	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2040	07/05/2026	11.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2040	07/05/2026	11.12 Call	Bond Future	12781.7100	12.7817	12107.3600	12.1074	5.276	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.22 Call	Bond Future	19213.0500	19.2131	18538.7000	18.5387	3.510	0.0000	0.0000
2026/04/29	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2040	07/05/2026	11.72 Call	Bond Future	16382.0200	16.3820	15707.6700	15.7077	4.116	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
2026/04/29	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/29	2040	07/05/2026	10.70 Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0.0000
2026/04/29	2040	07/05/2026	10.70 Call	Bond Future	10121.3500	10.1214	9447.0100	9.4470	6.663	0.0000
2026/04/29	2040	07/05/2026	Put	Bond Future	869.8600	0.8699	1122.8900	1.1229	29.089	0.0000
2026/04/29	2040	07/05/2026	Call	Bond Future	1386.6000	1.3866	965.2800	0.9653	30.385	0.0000
2026/04/29	2040	07/05/2026		Bond Future	9.2563	100.5167	9.3458	99.8424	0.966	0.0000
2026/04/29	2040	07/05/2026	11.67 Call	Bond Future	16090.6400	16.0906	15416.2900	15.4163	4.191	0.0000
2026/04/29	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2040	06/08/2026		Bond Future	9.3236	97.8339	9.4163	97.1469	0.994	0.0000
2026/04/29	2040	06/08/2026	12.19 Call	Bond Future	18451.2000	18.4512	17773.1400	17.7731	3.675	0.0000
2026/04/29	2040	06/08/2026	12.19 Put	Bond Future	51.1300	0.0511	60.1100	0.0601	17.563	0.0000
2026/04/29	2040	05/11/2026		Bond Future	9.3787	99.6327	9.4746	98.9329	1.022	0.0000
2026/04/29	2040	05/11/2026	11.06 Call	Bond Future	12241.4500	12.2415	11639.6600	11.6397	4.916	0.0000
2026/04/29	2040	05/11/2026	11.06 Put	Bond Future	934.2800	0.9343	1032.3300	1.0323	10.495	0.0000
2026/04/29	2040	05/11/2026	11.27 Call	Bond Future	13380.0100	13.3800	12763.9800	12.7640	4.604	0.0000
2026/04/29	2040	05/11/2026	11.27 Put	Bond Future	795.3100	0.7953	879.1200	0.8791	10.538	0.0000
2026/04/29	2040	05/11/2026	10.67 Call	Bond Future	10115.6700	10.1157	9546.7800	9.5468	5.624	0.0000
2026/04/29	2040	05/11/2026	10.67 Put	Bond Future	1256.3700	1.2564	1387.3200	1.3873	10.423	0.0000
2026/04/29	2040	05/11/2026	9.91 Put	Bond Future	2331.0700	2.3311	2562.5800	2.5626	9.931	0.0000
2026/04/29	2040	05/11/2026	9.91 Call	Bond Future	6123.0000	6.1230	5654.6700	5.6547	7.649	0.0000
2026/04/29	2040	04/02/2027		Bond Future	9.4354	96.9992	9.5346	96.2862	1.051	0.0000
2026/04/29	2040	04/02/2027	9.93 Call	Bond Future	6539.7300	6.5397	6082.5200	6.0825	6.991	0.0000
2026/04/29	2040	04/02/2027	9.93 Put	Bond Future	3056.9800	3.0570	3312.7500	3.3128	8.367	0.0000
2026/04/29	2040	04/02/2027	10.17 Call	Bond Future	7701.9400	7.7019	7209.9700	7.2100	6.388	0.0000
2026/04/29	2040	04/02/2027	10.17 Put	Bond Future	2592.8700	2.5929	2813.8800	2.8139	8.524	0.0000
2026/04/29	2040	04/02/2027	9.67 Call	Bond Future	5345.3200	5.3453	4931.1400	4.9311	7.748	0.0000
2026/04/29	2040	04/02/2027	9.67 Put	Bond Future	3671.0200	3.6710	3969.8200	3.9698	8.139	0.0000
2026/04/29	2040	04/02/2027	8.78 Put	Bond Future	7123.2200	7.1232	7595.4600	7.5955	6.630	0.0000
2026/04/29	2040	04/02/2027	8.78 Call	Bond Future	2219.1800	2.2192	1978.4400	1.9784	10.848	0.0000
2026/04/29	2040	06/05/2027		Bond Future	9.5015	98.8026	9.6042	98.0764	1.081	0.0000
2026/04/29	2040	06/05/2027	8.88 Call	Bond Future	2758.7600	2.7588	2492.4400	2.4924	9.654	0.0000
2026/04/29	2040	06/05/2027	8.88 Put	Bond Future	7322.1800	7.3222	7781.9900	7.7820	6.280	0.0000
2026/04/29	2043	07/05/2026		Bond Future	125.9069	125.9069	125.7685	125.7685	0.110	0.0000
2026/04/29	2043	07/05/2026	111.70 Call	Bond Future	14206.9100	14.2069	14068.4700	14.0685	0.974	0.0000
2026/04/29	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/29	2043	06/08/2026		Bond Future	125.3722	125.3722	125.2306	125.2306	0.113	0.0000
2026/04/29	2043	06/08/2026	110.88 Call	Bond Future	14493.2655	14.4933	14351.6924	14.3517	0.977	0.0000
2026/04/29	2043	06/08/2026	110.88 Put	Bond Future	1.0755	0.0011	1.1224	0.0011	4.353	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	
2026/04/29	2043	05/11/2026		Bond Future	127.7066	127.7066	127.5622	127.5622	0.113	0.0000	0.0000
2026/04/29	2043	05/11/2026	112.84 Call	Bond Future	14881.9716	14.8820	14738.2266	14.7382	0.966	0.0000	0.0000
2026/04/29	2043	05/11/2026	112.84 Put	Bond Future	15.3516	0.0154	16.0566	0.0161	4.592	0.0000	0.0000
2026/04/29	2043	04/02/2027		Bond Future	127.2239	127.2239	127.0760	127.0760	0.116	0.0000	0.0000
2026/04/29	2043	04/02/2027	117.63 Call	Bond Future	9927.6041	9.9276	9791.1624	9.7912	1.374	0.0000	0.0000
2026/04/29	2043	04/02/2027	117.63 Put	Bond Future	333.6841	0.3337	345.1524	0.3452	3.437	0.0000	0.0000
2026/04/29	2043	06/05/2027		Bond Future	129.6189	129.6189	129.4685	129.4685	0.116	0.0000	0.0000
2026/04/29	2043	06/05/2027	127.48 Call	Bond Future	4536.0112	4.5360	4439.9227	4.4399	2.118	0.0000	0.0000
2026/04/29	2043	06/05/2027	127.48 Put	Bond Future	2397.0812	2.3971	2451.4727	2.4515	2.269	0.0000	0.0000
2026/04/29	2044	07/05/2026	10.00 Call	Bond Future	5007.2100	5.0072	4331.3300	4.3313	13.498	0.0000	0.0000
2026/04/29	2044	07/05/2026	10.00 Put	Bond Future	41.9800	0.0420	56.6900	0.0567	35.040	0.0000	0.0000
2026/04/29	2044	07/05/2026	Put	Bond Future	3190.7100	3.1907	3743.3300	3.7433	17.320	0.0000	0.0000
2026/04/29	2044	07/05/2026	Call	Bond Future	288.6700	0.2887	150.7000	0.1507	47.795	0.0000	0.0000
2026/04/29	2044	07/05/2026		Bond Future	9.3709	97.0980	9.4554	96.4074	0.901	0.0000	0.0000
2026/04/29	2044	07/05/2026	11.80 Call	Bond Future	17146.2100	17.1462	16455.6200	16.4556	4.028	0.0000	0.0000
2026/04/29	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.25 Call	Bond Future	2404.7900	2.4048	2093.6500	2.0937	12.938	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.25 Put	Bond Future	3914.4300	3.9144	4306.8100	4.3068	10.024	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.00 Call	Bond Future	1581.8500	1.5819	1346.6300	1.3466	14.870	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.00 Put	Bond Future	5202.1900	5.2022	5670.4900	5.6705	9.002	0.0000	0.0000
2026/04/29	2044	06/08/2026		Bond Future	9.4340	94.4782	9.5212	93.7747	0.925	0.0000	0.0000
2026/04/29	2044	06/08/2026	12.42 Call	Bond Future	20199.6100	20.1996	19504.3000	19.5043	3.442	0.0000	0.0000
2026/04/29	2044	06/08/2026	12.42 Put	Bond Future	50.9400	0.0509	59.1500	0.0592	16.117	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.75 Call	Bond Future	4678.6000	4.6786	4225.9100	4.2259	9.676	0.0000	0.0000
2026/04/29	2044	06/08/2026	9.75 Put	Bond Future	2167.5400	2.1675	2418.3700	2.4184	11.572	0.0000	0.0000
2026/04/29	2044	05/11/2026		Bond Future	9.4858	96.2154	9.5757	95.4988	0.948	0.0000	0.0000
2026/04/29	2044	05/11/2026	11.34 Call	Bond Future	14165.7100	14.1657	13537.9800	13.5380	4.431	0.0000	0.0000
2026/04/29	2044	05/11/2026	11.34 Put	Bond Future	923.3400	0.9233	1012.2100	1.0122	9.625	0.0000	0.0000
2026/04/29	2044	04/02/2027		Bond Future	9.5389	93.6427	9.6317	92.9126	0.973	0.0000	0.0000
2026/04/29	2044	04/02/2027	10.18 Call	Bond Future	7966.3300	7.9663	7473.9000	7.4739	6.181	0.0000	0.0000
2026/04/29	2044	04/02/2027	10.18 Put	Bond Future	3092.4900	3.0925	3330.2000	3.3302	7.687	0.0000	0.0000
2026/04/29	2044	06/05/2027		Bond Future	9.5999	95.3837	9.6957	94.6401	0.997	0.0000	0.0000
2026/04/29	2044	06/05/2027	9.08 Call	Bond Future	3397.4500	3.3975	3101.6200	3.1016	8.707	0.0000	0.0000
2026/04/29	2044	06/05/2027	9.08 Put	Bond Future	7595.6200	7.5956	8043.3700	8.0434	5.895	0.0000	0.0000
2026/04/29	2046	07/05/2026		Bond Future	142.9036	142.9036	142.3821	142.3821	0.365	0.0000	0.0000
2026/04/29	2046	07/05/2026	124.95 Call	Bond Future	17953.6100	17.9536	17432.1400	17.4321	2.905	0.0000	0.0000
2026/04/29	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2046	06/08/2026		Bond Future	145.5381	145.5381	145.0065	145.0065	0.365	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	
2026/04/29	2046	06/08/2026	122.38 Call	Bond Future	23158.0600	23.1581	22626.5300	22.6265	2.295	0.0000	0.0000
2026/04/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2046	05/11/2026		Bond Future	145.9141	145.9141	145.3723	145.3723	0.371	0.0000	0.0000
2026/04/29	2046	05/11/2026	125.48 Call	Bond Future	20434.1300	20.4341	19892.2700	19.8923	2.652	0.0000	0.0000
2026/04/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2046	04/02/2027		Bond Future	148.6935	148.6935	148.1414	148.1414	0.371	0.0000	0.0000
2026/04/29	2046	04/02/2027	131.09 Call	Bond Future	17603.4900	17.6035	17051.3600	17.0514	3.136	0.0000	0.0000
2026/04/29	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	445.3300	0.4453	100.000	0.0000	0.0000
2026/04/29	2046	06/05/2027		Bond Future	149.1079	149.1079	148.5447	148.5447	0.378	0.0000	0.0000
2026/04/29	2046	06/05/2027	148.99 Call	Bond Future	117.9200	0.1179	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/29	2050	07/05/2026		Bond Future	146.7719	146.7719	147.7742	147.7742	0.683	0.0000	0.0000
2026/04/29	2050	07/05/2026	124.07 Call	Bond Future	22701.9200	22.7019	23704.1800	23.7042	4.415	0.0000	0.0000
2026/04/29	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2050	06/08/2026		Bond Future	147.0261	147.0261	148.0464	148.0464	0.694	0.0000	0.0000
2026/04/29	2050	06/08/2026	123.27 Call	Bond Future	23756.1100	23.7561	24776.4400	24.7764	4.295	0.0000	0.0000
2026/04/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2050	05/11/2026		Bond Future	149.7636	149.7636	150.8026	150.8026	0.694	0.0000	0.0000
2026/04/29	2050	05/11/2026	123.84 Call	Bond Future	25923.5800	25.9236	26962.6100	26.9626	4.008	0.0000	0.0000
2026/04/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2050	04/02/2027		Bond Future	150.1153	150.1153	151.1733	151.1733	0.705	0.0000	0.0000
2026/04/29	2050	04/02/2027	132.39 Call	Bond Future	17725.2800	17.7253	18783.3100	18.7833	5.969	0.0000	0.0000
2026/04/29	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	2050	06/05/2027		Bond Future	152.9420	152.9420	154.0202	154.0202	0.705	0.0000	0.0000
2026/04/29	2050	06/05/2027	150.46 Call	Bond Future	2481.9500	2.4820	3560.2300	3.5602	43.445	0.0000	0.0000
2026/04/29	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	AL37	07/05/2026		Index Future	1255.6300	1255.6300	1251.2790	1251.2790	0.347	0.0000	0.0000
2026/04/29	AL37	06/08/2026		Index Future	1278.2190	1278.2190	1273.7860	1273.7860	0.347	0.0000	0.0000
2026/04/29	AL37	05/11/2026		Index Future	1301.9670	1301.9670	1297.4490	1297.4490	0.347	0.0000	0.0000
2026/04/29	AL37	04/02/2027		Index Future	1326.4660	1326.4660	1321.8630	1321.8630	0.347	0.0000	0.0000
2026/04/29	AL37	06/05/2027		Index Future	1351.1570	1351.1570	1346.4700	1346.4700	0.347	0.0000	0.0000
2026/04/29	AL7T	07/05/2026		Index Future	1622.1000	1622.1000	1612.5180	1612.5180	0.591	0.0000	0.0000
2026/04/29	AL7T	06/08/2026		Index Future	1651.2830	1651.2830	1641.5220	1641.5220	0.591	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	
2026/04/29	AL7T	05/11/2026		Index Future	1681.9620	1681.9620	1672.0180	1672.0180	0.591	0.0000	0.0000
2026/04/29	AL7T	04/02/2027		Index Future	1713.6110	1713.6110	1703.4790	1703.4790	0.591	0.0000	0.0000
2026/04/29	AL7T	06/05/2027		Index Future	1745.5080	1745.5080	1735.1900	1735.1900	0.591	0.0000	0.0000
2026/04/29	ALBI	07/05/2026		Index Future	1372.6350	1372.6350	1364.8840	1364.8840	0.565	0.0000	0.0000
2026/04/29	ALBI	06/08/2026		Index Future	1397.3290	1397.3290	1389.4340	1389.4340	0.565	0.0000	0.0000
2026/04/29	ALBI	05/11/2026		Index Future	1423.2900	1423.2900	1415.2460	1415.2460	0.565	0.0000	0.0000
2026/04/29	ALBI	04/02/2027		Index Future	1450.0720	1450.0720	1441.8760	1441.8760	0.565	0.0000	0.0000
2026/04/29	ALBI	06/05/2027		Index Future	1477.0630	1477.0630	1468.7180	1468.7180	0.565	0.0000	0.0000
2026/04/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/04/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	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	
2026/04/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/04/29	ES33	07/05/2026		Bond Future	9.1926	92.2687	9.2820	91.8270	0.972	0.0000	0.0000
2026/04/29	ES33	07/05/2026	11.69 Call	Bond Future	11388.1100	11.3881	10946.4900	10.9465	3.878	0.0000	0.0000
2026/04/29	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES33	06/08/2026		Bond Future	9.2745	93.9697	9.3682	93.5195	1.010	0.0000	0.0000
2026/04/29	ES33	06/08/2026	12.02 Call	Bond Future	12101.0500	12.1011	11650.9000	11.6509	3.720	0.0000	0.0000
2026/04/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES33	05/11/2026		Bond Future	9.3532	91.9260	9.4515	91.4674	1.051	0.0000	0.0000
2026/04/29	ES33	05/11/2026	10.83 Call	Bond Future	6597.6200	6.5976	6138.9600	6.1390	6.952	0.0000	0.0000
2026/04/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES33	04/02/2027		Bond Future	9.4380	93.6770	9.5412	93.2096	1.094	0.0000	0.0000
2026/04/29	ES33	04/02/2027	9.70 Call	Bond Future	1180.4100	1.1804	713.0200	0.7130	39.596	0.0000	0.0000
2026/04/29	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES33	06/05/2027		Bond Future	9.5290	91.6456	9.6375	91.1695	1.139	0.0000	0.0000
2026/04/29	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES33	06/05/2027	8.80 Put	Bond Future	3279.7200	3.2797	3755.7900	3.7558	14.516	0.0000	0.0000
2026/04/29	ES42	07/05/2026		Bond Future	9.6964	90.7719	9.7858	90.1085	0.922	0.0000	0.0000
2026/04/29	ES42	07/05/2026	12.20 Call	Bond Future	16130.4900	16.1305	15467.0400	15.4670	4.113	0.0000	0.0000
2026/04/29	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	
2026/04/29	ES42	06/08/2026		Bond Future	9.7659	92.4453	9.8583	91.7694	0.946	0.0000	0.0000
2026/04/29	ES42	06/08/2026	12.65 Call	Bond Future	17971.0100	17.9710	17295.0400	17.2950	3.761	0.0000	0.0000
2026/04/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES42	05/11/2026		Bond Future	9.8305	89.9024	9.9259	89.2137	0.971	0.0000	0.0000
2026/04/29	ES42	05/11/2026	11.66 Call	Bond Future	11937.6100	11.9376	11248.9200	11.2489	5.769	0.0000	0.0000
2026/04/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES42	04/02/2027		Bond Future	9.8960	91.6149	9.9946	90.9130	0.997	0.0000	0.0000
2026/04/29	ES42	04/02/2027	10.29 Call	Bond Future	2754.9600	2.7550	2053.1000	2.0531	25.476	0.0000	0.0000
2026/04/29	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES42	06/05/2027		Bond Future	9.9678	89.0751	10.0699	88.3602	1.024	0.0000	0.0000
2026/04/29	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	ES42	06/05/2027	9.33 Put	Bond Future	4667.2300	4.6672	5382.1400	5.3821	15.318	0.0000	0.0000
2026/04/29	GOVI	07/05/2026		GOVI	1346.3340	1346.3340	1338.4900	1338.4900	0.583	0.0000	0.0000
2026/04/29	GOVI	07/05/2026	1,177. Call 00	GOVI	1693340.0000	169.3340	1614900.0000	161.4900	4.632	0.0000	0.0000
2026/04/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	GOVI	06/08/2026		GOVI	1370.5560	1370.5560	1362.5650	1362.5650	0.583	0.0000	0.0000
2026/04/29	GOVI	06/08/2026	1,189. Call 00	GOVI	1815560.0000	181.5560	1735650.0000	173.5650	4.401	0.0000	0.0000
2026/04/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	GOVI	05/11/2026		GOVI	1396.0190	1396.0190	1387.8780	1387.8780	0.583	0.0000	0.0000
2026/04/29	GOVI	05/11/2026	1,277. Call 00	GOVI	1190190.0000	119.0190	1108780.0000	110.8780	6.840	0.0000	0.0000
2026/04/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	GOVI	04/02/2027		GOVI	1422.2880	1422.2880	1413.9930	1413.9930	0.583	0.0000	0.0000
2026/04/29	GOVI	04/02/2027	1,369. Call 00	GOVI	532880.0000	53.2880	449930.0000	44.9930	15.566	0.0000	0.0000
2026/04/29	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	GOVI	06/05/2027		GOVI	1448.7620	1448.7620	1440.3150	1440.3150	0.583	0.0000	0.0000
2026/04/29	GOVI	06/05/2027	1,427. Call 00	GOVI	217620.0000	21.7620	133150.0000	13.3150	38.815	0.0000	0.0000
2026/04/29	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/04/29	I258	07/05/2026		Bond Future	133.6268	133.6268	133.6322	133.6322	0.004	0.0000	0.0000
2026/04/29	I258	07/05/2026	113.73 Call	Bond Future	19896.8300	19.8968	19902.2100	19.9022	0.027	0.0000	0.0000
2026/04/29	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	I258	06/08/2026		Bond Future	133.2343	133.2343	133.2394	133.2394	0.004	0.0000	0.0000
2026/04/29	I258	06/08/2026	112.95 Call	Bond Future	20289.5764	20.2896	20294.3949	20.2944	0.024	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	
2026/04/29	I258	06/08/2026	112.95 Put	Bond Future	5.2564	0.0053	4.9749	0.0050	5.355	0.0000	0.0000
2026/04/29	I258	05/11/2026		Bond Future	135.7152	135.7152	135.7199	135.7199	0.004	0.0000	0.0000
2026/04/29	I258	05/11/2026	114.95 Call	Bond Future	20818.8098	20.8188	20822.5189	20.8225	0.018	0.0000	0.0000
2026/04/29	I258	05/11/2026	114.95 Put	Bond Future	53.6498	0.0536	52.5989	0.0526	1.959	0.0000	0.0000
2026/04/29	I258	04/02/2027		Bond Future	135.3850	135.3850	135.3892	135.3892	0.003	0.0000	0.0000
2026/04/29	I258	04/02/2027	118.90 Call	Bond Future	16891.2469	16.8912	16892.2000	16.8922	0.006	0.0000	0.0000
2026/04/29	I258	04/02/2027	118.90 Put	Bond Future	406.2769	0.4063	402.9900	0.4030	0.809	0.0000	0.0000
2026/04/29	I258	06/05/2027		Bond Future	137.9338	137.9338	137.9383	137.9383	0.003	0.0000	0.0000
2026/04/29	I258	06/05/2027	134.78 Call	Bond Future	7174.0314	7.1740	7169.6762	7.1697	0.061	0.0000	0.0000
2026/04/29	I258	06/05/2027	134.78 Put	Bond Future	4020.2414	4.0202	4011.3662	4.0114	0.221	0.0000	0.0000
2026/04/29	IGOV	07/05/2026		Index Future	444.6820	444.6820	444.8920	444.8920	0.047	0.0000	0.0000
2026/04/29	IGOV	06/08/2026		Index Future	452.7920	452.7920	453.0050	453.0050	0.047	0.0000	0.0000
2026/04/29	IGOV	05/11/2026		Index Future	461.3130	461.3130	461.5290	461.5290	0.047	0.0000	0.0000
2026/04/29	IGOV	04/02/2027		Index Future	470.1000	470.1000	470.3200	470.3200	0.047	0.0000	0.0000
2026/04/29	IGOV	06/05/2027		Index Future	478.9550	478.9550	479.1800	479.1800	0.047	0.0000	0.0000
2026/04/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/04/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/04/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/04/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/04/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/04/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/04/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/04/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/04/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/04/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/04/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/04/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/04/29	R033	07/05/2026		Bond Future	8.5814	108.3909	8.6659	107.9395	0.985	0.0000	0.0000
2026/04/29	R033	07/05/2026	10.38 Call	Bond Future	9102.6800	9.1027	8651.2600	8.6513	4.959	0.0000	0.0000
2026/04/29	R033	07/05/2026	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R033	06/08/2026		Bond Future	8.6474	110.3619	8.7364	109.9019	1.030	0.0000	0.0000
2026/04/29	R033	06/08/2026	10.25 Call	Bond Future	8154.5800	8.1546	7731.5200	7.7315	5.188	0.0000	0.0000
2026/04/29	R033	06/08/2026	10.25 Put	Bond Future	246.9300	0.2469	283.9200	0.2839	14.980	0.0000	0.0000
2026/04/29	R033	05/11/2026		Bond Future	8.7056	107.3489	8.7994	106.8802	1.077	0.0000	0.0000
2026/04/29	R033	05/11/2026	9.33 Call	Bond Future	4436.7200	4.4367	4112.4100	4.1124	7.310	0.0000	0.0000
2026/04/29	R033	05/11/2026	9.33 Put	Bond Future	1364.7400	1.3647	1509.0800	1.5091	10.576	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	
2026/04/29	R033	04/02/2027		Bond Future	8.7657	109.3689	8.8646	108.8914	1.128	0.0000	0.0000
2026/04/29	R033	04/02/2027	8.65 Call	Bond Future	2458.4600	2.4585	2231.2800	2.2313	9.241	0.0000	0.0000
2026/04/29	R033	04/02/2027	8.65 Put	Bond Future	3020.4700	3.0205	3270.7800	3.2708	8.287	0.0000	0.0000
2026/04/29	R033	06/05/2027		Bond Future	8.8352	106.3610	8.9397	105.8748	1.183	0.0000	0.0000
2026/04/29	R033	06/05/2027	7.93 Call	Bond Future	1211.1000	1.2111	1075.1300	1.0751	11.227	0.0000	0.0000
2026/04/29	R033	06/05/2027	7.93 Put	Bond Future	5543.5400	5.5435	5893.8200	5.8938	6.319	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.31 Call	Bond Future	42.8700	0.0429	12.7500	0.0128	70.259	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.31 Put	Bond Future	2709.5100	2.7095	3252.9800	3.2530	20.058	0.0000	0.0000
2026/04/29	R035	07/05/2026		Bond Future	8.7407	102.5507	8.8353	101.9771	1.082	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.86 Call	Bond Future	11890.4400	11.8904	11316.8500	11.3169	4.824	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.29 Put	Bond Future	2828.4500	2.8285	3376.4600	3.3765	19.375	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.29 Call	Bond Future	35.7700	0.0358	10.1900	0.0102	71.512	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.79 Put	Bond Future	575.7600	0.5758	818.6600	0.8187	42.188	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.79 Call	Bond Future	875.2800	0.8753	544.5900	0.5446	37.781	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.20 Call	Bond Future	2811.9000	2.8119	2273.0000	2.2730	19.165	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.20 Put	Bond Future	65.8300	0.0658	100.5200	0.1005	52.696	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.66 Call	Bond Future	10849.9500	10.8500	10276.3600	10.2764	5.287	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.16 Call	Bond Future	8177.4400	8.1774	7603.8600	7.6039	7.014	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.16 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.66 Put	Bond Future	2.9300	0.0029	4.1200	0.0041	40.614	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.66 Call	Bond Future	5402.1700	5.4022	4829.7700	4.8298	10.596	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.71 Call	Bond Future	11111.5800	11.1116	10537.9900	10.5380	5.162	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.21 Call	Bond Future	8449.3500	8.4494	7875.7700	7.8758	6.788	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.21 Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.71 Put	Bond Future	2.0300	0.0020	2.8000	0.0028	37.931	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.71 Call	Bond Future	5683.9700	5.6840	5111.1500	5.1112	10.078	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.64 Call	Bond Future	10745.0200	10.7450	10171.4300	10.1714	5.338	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.14 Call	Bond Future	8068.3800	8.0684	7494.8000	7.4948	7.109	0.0000	0.0000
2026/04/29	R035	07/05/2026	10.14 Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.64 Put	Bond Future	3.3900	0.0034	4.8000	0.0048	41.593	0.0000	0.0000
2026/04/29	R035	07/05/2026	9.64 Call	Bond Future	5289.2400	5.2892	4717.0600	4.7171	10.818	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.55 Call	Bond Future	259.1900	0.2592	119.2100	0.1192	54.007	0.0000	0.0000
2026/04/29	R035	07/05/2026	8.55 Put	Bond Future	1428.7500	1.4288	1862.3600	1.8624	30.349	0.0000	0.0000
2026/04/29	R035	06/08/2026	10.22 Call	Bond Future	8358.9400	8.3589	7834.8300	7.8348	6.270	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	
2026/04/29	R035	06/08/2026	10.22 Put	Bond Future	363.5200	0.3635	423.8500	0.4239	16.596	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.72 Call	Bond Future	5958.8500	5.9589	5483.0800	5.4831	7.984	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.72 Put	Bond Future	680.3200	0.6803	788.9900	0.7890	15.973	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.22 Put	Bond Future	1285.1300	1.2851	1475.0700	1.4751	14.780	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.22 Call	Bond Future	3741.4600	3.7415	3346.9600	3.3470	10.544	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.29 Put	Bond Future	3987.8800	3.9879	4407.9600	4.4080	10.534	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.29 Call	Bond Future	898.9500	0.8990	734.5900	0.7346	18.284	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.79 Put	Bond Future	2204.4300	2.2044	2494.7700	2.4948	13.171	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.79 Call	Bond Future	2145.9600	2.1460	1851.8600	1.8519	13.705	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.39 Call	Bond Future	4463.3000	4.4633	4036.8300	4.0368	9.555	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.39 Put	Bond Future	1035.3200	1.0353	1193.2900	1.1933	15.258	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.71 Call	Bond Future	5912.1000	5.9121	5437.5900	5.4376	8.026	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.71 Put	Bond Future	688.9700	0.6890	798.9000	0.7989	15.956	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.21 Call	Bond Future	3700.3800	3.7004	3307.9000	3.3079	10.606	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.21 Put	Bond Future	1301.5900	1.3016	1493.5500	1.4936	14.748	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.71 Put	Bond Future	2433.6800	2.4337	2745.0300	2.7450	12.793	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.71 Call	Bond Future	1898.1200	1.8981	1625.0300	1.6250	14.387	0.0000	0.0000
2026/04/29	R035	06/08/2026	10.13 Call	Bond Future	7920.3500	7.9204	7403.0500	7.4031	6.531	0.0000	0.0000
2026/04/29	R035	06/08/2026	10.13 Put	Bond Future	406.4000	0.4064	473.5400	0.4735	16.521	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.63 Call	Bond Future	5541.0900	5.5411	5077.1900	5.0772	8.372	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.63 Put	Bond Future	762.6500	0.7627	883.1900	0.8832	15.805	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.13 Put	Bond Future	1439.9600	1.4400	1648.6900	1.6487	14.496	0.0000	0.0000
2026/04/29	R035	06/08/2026	9.13 Call	Bond Future	3376.7700	3.3768	3001.0600	3.0011	11.126	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.70 Put	Bond Future	7091.1300	7.0911	7613.0900	7.6131	7.361	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.70 Call	Bond Future	272.7300	0.2727	210.2500	0.2103	22.909	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.90 Put	Bond Future	5942.6500	5.9427	6439.0000	6.4390	8.352	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.90 Call	Bond Future	407.5800	0.4076	319.4900	0.3195	21.613	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.34 Call	Bond Future	991.9500	0.9920	815.4200	0.8154	17.796	0.0000	0.0000
2026/04/29	R035	06/08/2026	8.34 Put	Bond Future	3772.5700	3.7726	4180.4800	4.1805	10.813	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.95 Put	Bond Future	5666.5600	5.6666	6155.3900	6.1554	8.627	0.0000	0.0000
2026/04/29	R035	06/08/2026	7.95 Call	Bond Future	449.2300	0.4492	353.6200	0.3536	21.283	0.0000	0.0000
2026/04/29	R035	06/08/2026		Bond Future	8.7998	104.4155	8.8986	103.8311	1.122	0.0000	0.0000
2026/04/29	R035	06/08/2026	11.06 Call	Bond Future	12423.3300	12.4233	11855.8900	11.8559	4.568	0.0000	0.0000
2026/04/29	R035	06/08/2026	11.06 Put	Bond Future	88.5500	0.0886	105.5500	0.1056	19.198	0.0000	0.0000
2026/04/29	R035	05/11/2026	9.80 Call	Bond Future	6497.2300	6.4972	6044.8900	6.0449	6.962	0.0000	0.0000
2026/04/29	R035	05/11/2026	9.80 Put	Bond Future	1205.0800	1.2051	1348.0900	1.3481	11.867	0.0000	0.0000
2026/04/29	R035	05/11/2026	9.30 Call	Bond Future	4405.3900	4.4054	4021.2900	4.0213	8.719	0.0000	0.0000
2026/04/29	R035	05/11/2026	9.30 Put	Bond Future	1866.9800	1.8670	2078.2300	2.0782	11.315	0.0000	0.0000
2026/04/29	R035	05/11/2026	8.80 Put	Bond Future	2943.8800	2.9439	3247.2800	3.2473	10.306	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	
2026/04/29	R035	05/11/2026	8.80 Call	Bond Future	2623.9700	2.6240	2332.0200	2.3320	11.126	0.0000	0.0000
2026/04/29	R035	05/11/2026		Bond Future	8.8550	101.8334	8.9581	101.2381	1.164	0.0000	0.0000
2026/04/29	R035	05/11/2026	10.03 Call	Bond Future	7511.7900	7.5118	7035.4000	7.0354	6.342	0.0000	0.0000
2026/04/29	R035	05/11/2026	10.03 Put	Bond Future	986.8500	0.9869	1105.8100	1.1058	12.055	0.0000	0.0000
2026/04/29	R035	05/11/2026	8.97 Call	Bond Future	3181.5600	3.1816	2855.9500	2.8560	10.234	0.0000	0.0000
2026/04/29	R035	05/11/2026	8.97 Put	Bond Future	2517.6300	2.5176	2787.3700	2.7874	10.714	0.0000	0.0000
2026/04/29	R035	05/11/2026	8.47 Call	Bond Future	1717.7500	1.7178	1494.2400	1.4942	13.012	0.0000	0.0000
2026/04/29	R035	05/11/2026	8.47 Put	Bond Future	3983.5900	3.9836	4355.4300	4.3554	9.334	0.0000	0.0000
2026/04/29	R035	05/11/2026	7.97 Put	Bond Future	6159.7400	6.1597	6622.3400	6.6223	7.510	0.0000	0.0000
2026/04/29	R035	05/11/2026	7.97 Call	Bond Future	852.0200	0.8520	719.2700	0.7193	15.581	0.0000	0.0000
2026/04/29	R035	04/02/2027		Bond Future	8.9126	103.7497	9.0203	103.1431	1.209	0.0000	0.0000
2026/04/29	R035	04/02/2027	9.02 Call	Bond Future	3606.6300	3.6066	3279.0600	3.2791	9.082	0.0000	0.0000
2026/04/29	R035	04/02/2027	9.02 Put	Bond Future	3001.8600	3.0019	3280.8500	3.2809	9.294	0.0000	0.0000
2026/04/29	R035	04/02/2027	7.70 Put	Bond Future	8018.2200	8.0182	8506.2400	8.5062	6.086	0.0000	0.0000
2026/04/29	R035	04/02/2027	7.70 Call	Bond Future	849.0100	0.8490	730.4700	0.7305	13.962	0.0000	0.0000
2026/04/29	R035	04/02/2027	8.20 Put	Bond Future	5627.6100	5.6276	6048.3900	6.0484	7.477	0.0000	0.0000
2026/04/29	R035	04/02/2027	8.20 Call	Bond Future	1491.9900	1.4920	1306.2100	1.3062	12.452	0.0000	0.0000
2026/04/29	R035	04/02/2027	8.85 Call	Bond Future	3063.2300	3.0632	2764.4500	2.7645	9.754	0.0000	0.0000
2026/04/29	R035	04/02/2027	8.85 Put	Bond Future	3418.0100	3.4180	3725.7900	3.7258	9.005	0.0000	0.0000
2026/04/29	R035	06/05/2027		Bond Future	8.9722	101.1760	9.0848	100.5583	1.254	0.0000	0.0000
2026/04/29	R035	06/05/2027	8.25 Call	Bond Future	1770.3700	1.7704	1569.1300	1.5691	11.367	0.0000	0.0000
2026/04/29	R035	06/05/2027	8.25 Put	Bond Future	5854.2100	5.8542	6270.6400	6.2706	7.113	0.0000	0.0000
2026/04/29	R038	07/05/2026		Bond Future	9.1263	113.7539	9.2107	113.0991	0.925	0.0000	0.0000
2026/04/29	R038	07/05/2026	11.40 Call	Bond Future	15904.7100	15.9047	15249.9100	15.2499	4.117	0.0000	0.0000
2026/04/29	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R038	06/08/2026		Bond Future	9.1931	115.8224	9.2809	115.1553	0.955	0.0000	0.0000
2026/04/29	R038	06/08/2026	11.77 Call	Bond Future	17529.3500	17.5294	16873.2900	16.8733	3.743	0.0000	0.0000
2026/04/29	R038	06/08/2026	11.77 Put	Bond Future	63.8300	0.0638	74.9000	0.0749	17.343	0.0000	0.0000
2026/04/29	R038	05/11/2026		Bond Future	9.2539	112.4686	9.3450	111.7891	0.985	0.0000	0.0000
2026/04/29	R038	05/11/2026	10.72 Call	Bond Future	11343.1300	11.3431	10773.1700	10.7732	5.025	0.0000	0.0000
2026/04/29	R038	05/11/2026	10.72 Put	Bond Future	1080.4500	1.0805	1190.0300	1.1900	10.142	0.0000	0.0000
2026/04/29	R038	04/02/2027		Bond Future	9.3158	114.5850	9.4105	113.8927	1.017	0.0000	0.0000
2026/04/29	R038	04/02/2027	9.60 Call	Bond Future	5612.4200	5.6124	5203.0800	5.2031	7.293	0.0000	0.0000
2026/04/29	R038	04/02/2027	9.60 Put	Bond Future	3552.8300	3.5528	3835.7800	3.8358	7.964	0.0000	0.0000
2026/04/29	R038	06/05/2027		Bond Future	9.3838	111.2328	9.4823	110.5277	1.049	0.0000	0.0000
2026/04/29	R038	06/05/2027	8.71 Call	Bond Future	2594.2900	2.5943	2347.2300	2.3472	9.523	0.0000	0.0000
2026/04/29	R038	06/05/2027	8.71 Put	Bond Future	7591.9500	7.5920	8049.9900	8.0500	6.033	0.0000	0.0000
2026/04/29	R053	07/05/2026		Bond Future	9.2398	124.8495	9.3244	123.8553	0.915	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	
2026/04/29	R053	07/05/2026	11.69 Call	Bond Future	24074.2900	24.0743	23080.1100	23.0801	4.130	0.0000	0.0000
2026/04/29	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R053	06/08/2026	8.10 Put	Bond Future	15883.7600	15.8838	16794.5200	16.7945	5.734	0.0000	0.0000
2026/04/29	R053	06/08/2026	8.10 Call	Bond Future	502.4000	0.5024	400.4200	0.4004	20.299	0.0000	0.0000
2026/04/29	R053	06/08/2026	8.60 Put	Bond Future	9922.2500	9.9223	10700.8700	10.7009	7.847	0.0000	0.0000
2026/04/29	R053	06/08/2026	8.60 Call	Bond Future	1370.3100	1.3703	1136.1900	1.1362	17.085	0.0000	0.0000
2026/04/29	R053	06/08/2026	9.10 Call	Bond Future	3388.0900	3.3881	2943.5100	2.9435	13.122	0.0000	0.0000
2026/04/29	R053	06/08/2026	9.10 Put	Bond Future	5652.8400	5.6528	6221.0000	6.2210	10.051	0.0000	0.0000
2026/04/29	R053	06/08/2026		Bond Future	9.2906	127.1198	9.3777	126.1071	0.938	0.0000	0.0000
2026/04/29	R053	06/08/2026	12.28 Call	Bond Future	28082.8100	28.0828	27082.3700	27.0824	3.562	0.0000	0.0000
2026/04/29	R053	06/08/2026	12.28 Put	Bond Future	74.2900	0.0743	86.5900	0.0866	16.557	0.0000	0.0000
2026/04/29	R053	06/08/2026	9.60 Call	Bond Future	6638.5400	6.6385	5987.7400	5.9877	9.803	0.0000	0.0000
2026/04/29	R053	06/08/2026	9.60 Put	Bond Future	3105.8100	3.1058	3467.7500	3.4678	11.654	0.0000	0.0000
2026/04/29	R053	05/11/2026		Bond Future	9.3362	123.5955	9.4259	122.5639	0.961	0.0000	0.0000
2026/04/29	R053	05/11/2026	11.21 Call	Bond Future	20135.0600	20.1351	19230.0200	19.2300	4.495	0.0000	0.0000
2026/04/29	R053	05/11/2026	11.21 Put	Bond Future	1315.3300	1.3153	1441.8300	1.4418	9.617	0.0000	0.0000
2026/04/29	R053	04/02/2027		Bond Future	9.3819	125.9213	9.4742	124.8703	0.984	0.0000	0.0000
2026/04/29	R053	04/02/2027	9.99 Call	Bond Future	11148.1100	11.1481	10443.8600	10.4439	6.317	0.0000	0.0000
2026/04/29	R053	04/02/2027	9.99 Put	Bond Future	4500.0600	4.5001	4846.8000	4.8468	7.705	0.0000	0.0000
2026/04/29	R053	06/05/2027		Bond Future	9.4310	122.4018	9.5261	121.3315	1.008	0.0000	0.0000
2026/04/29	R053	06/05/2027	8.92 Call	Bond Future	4868.6100	4.8686	4440.0000	4.4400	8.804	0.0000	0.0000
2026/04/29	R053	06/05/2027	8.92 Put	Bond Future	10905.2400	10.9052	11546.9500	11.5470	5.884	0.0000	0.0000
2026/04/29	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/04/29	R186	07/05/2026	8.69 Call	Bond Future	24.7600	0.0248	23.3500	0.0234	5.695	0.0000	0.0000
2026/04/29	R186	07/05/2026	8.69 Put	Bond Future	24.7600	0.0248	23.3500	0.0234	5.695	0.0000	0.0000
2026/04/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/04/29	R186	06/08/2026	8.57 Call	Bond Future	56.2900	0.0563	56.0100	0.0560	0.497	0.0000	0.0000
2026/04/29	R186	06/08/2026	8.57 Put	Bond Future	56.2900	0.0563	56.0100	0.0560	0.497	0.0000	0.0000
2026/04/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/04/29	R186	05/11/2026	8.12 Call	Bond Future	38.5300	0.0385	38.4300	0.0384	0.260	0.0000	0.0000
2026/04/29	R186	05/11/2026	8.12 Put	Bond Future	38.5300	0.0385	38.4300	0.0384	0.260	0.0000	0.0000
2026/04/29	R202	07/05/2026		Bond Future	299.1832	299.1832	298.2276	298.2276	0.319	0.0000	0.0000
2026/04/29	R202	07/05/2026	277.55 Call	Bond Future	21633.2300	21.6332	20677.6000	20.6776	4.417	0.0000	0.0000
2026/04/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R202	06/08/2026		Bond Future	299.2917	299.2917	298.3174	298.3174	0.326	0.0000	0.0000
2026/04/29	R202	06/08/2026	278.86 Call	Bond Future	20431.6600	20.4317	19457.3500	19.4574	4.769	0.0000	0.0000
2026/04/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R202	05/11/2026		Bond Future	304.8637	304.8637	303.8708	303.8708	0.326	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	
2026/04/29	R202	05/11/2026	280.46 Call	Bond Future	24403.6700	24.4037	23410.8400	23.4108	4.068	0.0000	0.0000
2026/04/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R202	04/02/2027		Bond Future	305.1440	305.1440	304.1311	304.1311	0.332	0.0000	0.0000
2026/04/29	R202	04/02/2027	294.73 Call	Bond Future	10414.0100	10.4140	9401.1400	9.4011	9.726	0.0000	0.0000
2026/04/29	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R202	06/05/2027		Bond Future	310.8901	310.8901	309.8587	309.8587	0.332	0.0000	0.0000
2026/04/29	R202	06/05/2027	306.99 Call	Bond Future	3900.1300	3.9001	2868.7000	2.8687	26.446	0.0000	0.0000
2026/04/29	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R209	07/05/2026		Bond Future	8.8905	83.5745	8.9801	83.0615	1.007	0.0000	0.0000
2026/04/29	R209	07/05/2026	11.07 Call	Bond Future	11404.6300	11.4046	10891.6000	10.8916	4.498	0.0000	0.0000
2026/04/29	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R209	06/08/2026		Bond Future	8.9484	85.0942	9.0414	84.5715	1.039	0.0000	0.0000
2026/04/29	R209	06/08/2026	11.39 Call	Bond Future	12502.2100	12.5022	11992.2400	11.9922	4.079	0.0000	0.0000
2026/04/29	R209	06/08/2026	11.39 Put	Bond Future	74.5000	0.0745	87.2100	0.0872	17.060	0.0000	0.0000
2026/04/29	R209	05/11/2026		Bond Future	9.0002	83.5073	9.0966	82.9749	1.072	0.0000	0.0000
2026/04/29	R209	05/11/2026	10.32 Call	Bond Future	7812.6900	7.8127	7376.3700	7.3764	5.585	0.0000	0.0000
2026/04/29	R209	05/11/2026	10.32 Put	Bond Future	892.4600	0.8925	988.5700	0.9886	10.769	0.0000	0.0000
2026/04/29	R209	04/02/2027		Bond Future	9.0528	85.0787	9.1530	84.5363	1.107	0.0000	0.0000
2026/04/29	R209	04/02/2027	9.28 Call	Bond Future	3938.2300	3.9382	3625.7700	3.6258	7.934	0.0000	0.0000
2026/04/29	R209	04/02/2027	9.28 Put	Bond Future	2714.5200	2.7145	2944.5400	2.9445	8.474	0.0000	0.0000
2026/04/29	R209	04/02/2027	8.96 Call	Bond Future	2929.8000	2.9298	2664.0500	2.6641	9.071	0.0000	0.0000
2026/04/29	R209	04/02/2027	8.96 Put	Bond Future	3436.3000	3.4363	3713.0300	3.7130	8.053	0.0000	0.0000
2026/04/29	R209	04/02/2027	8.03 Put	Bond Future	6871.6100	6.8716	7282.8300	7.2828	5.984	0.0000	0.0000
2026/04/29	R209	04/02/2027	8.03 Call	Bond Future	1066.6000	1.0666	935.3400	0.9353	12.306	0.0000	0.0000
2026/04/29	R209	06/05/2027		Bond Future	9.1112	83.5101	9.2153	82.9576	1.143	0.0000	0.0000
2026/04/29	R209	06/05/2027	8.41 Call	Bond Future	1826.0800	1.8261	1638.3600	1.6384	10.280	0.0000	0.0000
2026/04/29	R209	06/05/2027	8.41 Put	Bond Future	5671.4000	5.6714	6036.1400	6.0361	6.431	0.0000	0.0000
2026/04/29	R209	06/05/2027	9.32 Call	Bond Future	4167.6600	4.1677	3854.5300	3.8545	7.513	0.0000	0.0000
2026/04/29	R209	06/05/2027	9.32 Put	Bond Future	3064.3600	3.0644	3303.6900	3.3037	7.810	0.0000	0.0000
2026/04/29	R209	06/05/2027	8.25 Put	Bond Future	6321.5800	6.3216	6706.5300	6.7065	6.089	0.0000	0.0000
2026/04/29	R209	06/05/2027	8.25 Call	Bond Future	1567.5800	1.5676	1400.0700	1.4001	10.686	0.0000	0.0000
2026/04/29	R210	07/05/2026		Bond Future	261.5678	261.5678	261.7668	261.7668	0.076	0.0000	0.0000
2026/04/29	R210	07/05/2026	255.40 Call	Bond Future	6167.8100	6.1678	6366.8200	6.3668	3.227	0.0000	0.0000
2026/04/29	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R210	06/08/2026		Bond Future	266.3899	266.3899	266.5916	266.5916	0.076	0.0000	0.0000
2026/04/29	R210	06/08/2026	259.84 Call	Bond Future	6549.9000	6.5499	6751.6300	6.7516	3.080	0.0000	0.0000
2026/04/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R210	05/11/2026		Bond Future	267.8122	267.8122	268.0169	268.0169	0.076	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	
2026/04/29	R210	05/11/2026	253.33 Call	Bond Future	14482.1800	14.4822	14686.9200	14.6869	1.414	0.0000	0.0000
2026/04/29	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R210	04/02/2027		Bond Future	272.9133	272.9133	273.1219	273.1219	0.076	0.0000	0.0000
2026/04/29	R210	04/02/2027	266.03 Call	Bond Future	6883.2600	6.8833	7091.9000	7.0919	3.031	0.0000	0.0000
2026/04/29	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R210	06/05/2027		Bond Future	274.4363	274.4363	274.6481	274.6481	0.077	0.0000	0.0000
2026/04/29	R210	06/05/2027	271.13 Call	Bond Future	3306.3300	3.3063	3518.0800	3.5181	6.404	0.0000	0.0000
2026/04/29	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R213	07/05/2026		Bond Future	8.3113	96.2655	8.4060	95.9091	1.139	0.0000	0.0000
2026/04/29	R213	07/05/2026	9.80 Call	Bond Future	5420.7100	5.4207	5064.3800	5.0644	6.573	0.0000	0.0000
2026/04/29	R213	07/05/2026	9.80 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/04/29	R213	06/08/2026		Bond Future	8.3749	98.0160	8.4759	97.6528	1.206	0.0000	0.0000
2026/04/29	R213	06/08/2026	9.69 Call	Bond Future	4830.6600	4.8307	4508.5700	4.5086	6.668	0.0000	0.0000
2026/04/29	R213	06/08/2026	9.69 Put	Bond Future	230.8400	0.2308	271.9300	0.2719	17.800	0.0000	0.0000
2026/04/29	R213	05/11/2026		Bond Future	8.4344	96.2672	8.5422	95.8972	1.279	0.0000	0.0000
2026/04/29	R213	05/11/2026	8.75 Call	Bond Future	2278.5300	2.2785	2055.0100	2.0550	9.810	0.0000	0.0000
2026/04/29	R213	05/11/2026	8.75 Put	Bond Future	1200.6800	1.2007	1347.1900	1.3472	12.202	0.0000	0.0000
2026/04/29	R213	04/02/2027		Bond Future	8.4982	98.0787	8.6139	97.7017	1.362	0.0000	0.0000
2026/04/29	R213	04/02/2027	8.14 Call	Bond Future	1195.8300	1.1958	1048.2300	1.0482	12.343	0.0000	0.0000
2026/04/29	R213	04/02/2027	8.14 Put	Bond Future	2374.0200	2.3740	2603.4100	2.6034	9.663	0.0000	0.0000
2026/04/29	R213	06/05/2027	9.25 Call	Bond Future	3318.5800	3.3186	3066.5700	3.0666	7.594	0.0000	0.0000
2026/04/29	R213	06/05/2027	9.25 Put	Bond Future	1237.8600	1.2379	1369.7300	1.3697	10.653	0.0000	0.0000
2026/04/29	R213	06/05/2027	8.13 Put	Bond Future	2581.3200	2.5813	2819.0500	2.8191	9.210	0.0000	0.0000
2026/04/29	R213	06/05/2027	8.13 Call	Bond Future	1214.6000	1.2146	1068.4500	1.0685	12.033	0.0000	0.0000
2026/04/29	R213	06/05/2027		Bond Future	8.5681	96.3512	8.6925	95.9674	1.452	0.0000	0.0000
2026/04/29	R213	06/05/2027	7.56 Call	Bond Future	628.4800	0.6285	537.5300	0.5375	14.471	0.0000	0.0000
2026/04/29	R213	06/05/2027	7.56 Put	Bond Future	3809.4500	3.8095	4102.3800	4.1024	7.690	0.0000	0.0000
2026/04/29	R214	07/05/2026		Bond Future	9.2954	79.0354	9.3849	78.4411	0.963	0.0000	0.0000
2026/04/29	R214	07/05/2026	11.53 Call	Bond Future	13091.9000	13.0919	12497.6400	12.4976	4.539	0.0000	0.0000
2026/04/29	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R214	06/08/2026		Bond Future	9.3527	80.4725	9.4450	79.8672	0.988	0.0000	0.0000
2026/04/29	R214	06/08/2026	11.97 Call	Bond Future	14930.1900	14.9302	14338.3500	14.3384	3.964	0.0000	0.0000
2026/04/29	R214	06/08/2026	11.97 Put	Bond Future	83.4900	0.0835	96.9800	0.0970	16.158	0.0000	0.0000
2026/04/29	R214	05/11/2026		Bond Future	9.4066	78.6549	9.5018	78.0383	1.013	0.0000	0.0000
2026/04/29	R214	05/11/2026	10.97 Call	Bond Future	10239.9000	10.2399	9718.2500	9.7183	5.094	0.0000	0.0000
2026/04/29	R214	05/11/2026	10.97 Put	Bond Future	936.1000	0.9361	1031.0300	1.0310	10.141	0.0000	0.0000
2026/04/29	R214	04/02/2027		Bond Future	9.4622	80.1350	9.5605	79.5068	1.039	0.0000	0.0000
2026/04/29	R214	04/02/2027	9.90 Call	Bond Future	5611.9700	5.6120	5216.2300	5.2162	7.052	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	
2026/04/29	R214	04/02/2027	9.90 Put	Bond Future	2868.4800	2.8685	3100.9100	3.1009	8.103	0.0000	0.0000
2026/04/29	R214	06/05/2027		Bond Future	9.5184	78.3273	9.6198	77.6875	1.065	0.0000	0.0000
2026/04/29	R214	06/05/2027	8.88 Call	Bond Future	2454.5100	2.4545	2219.8300	2.2198	9.561	0.0000	0.0000
2026/04/29	R214	06/05/2027	8.88 Put	Bond Future	6657.8500	6.6579	7062.9200	7.0629	6.084	0.0000	0.0000
2026/04/29	R248	07/05/2026		Bond Future	9.3100	96.5245	9.3995	95.7342	0.962	0.0000	0.0000
2026/04/29	R248	07/05/2026	11.72 Call	Bond Future	18044.2200	18.0442	17253.9200	17.2539	4.380	0.0000	0.0000
2026/04/29	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R248	07/05/2026	8.30 Put	Bond Future	9691.0600	9.6911	10481.2200	10.4812	8.153	0.0000	0.0000
2026/04/29	R248	07/05/2026	8.30 Call	Bond Future	0.1500	0.0002	0.0100	0.0000	93.333	0.0000	0.0000
2026/04/29	R248	07/05/2026	8.70 Put	Bond Future	5688.9800	5.6890	6467.8000	6.4678	13.690	0.0000	0.0000
2026/04/29	R248	07/05/2026	8.70 Call	Bond Future	15.0800	0.0151	3.6000	0.0036	76.127	0.0000	0.0000
2026/04/29	R248	07/05/2026	9.18 Call	Bond Future	590.6800	0.5907	318.4300	0.3184	46.091	0.0000	0.0000
2026/04/29	R248	07/05/2026	9.18 Put	Bond Future	1756.2400	1.7562	2274.2900	2.2743	29.498	0.0000	0.0000
2026/04/29	R248	07/05/2026	9.19 Call	Bond Future	622.2200	0.6222	339.4800	0.3395	45.441	0.0000	0.0000
2026/04/29	R248	07/05/2026	9.19 Put	Bond Future	1697.2800	1.6973	2204.8400	2.2048	29.904	0.0000	0.0000
2026/04/29	R248	06/08/2026	9.00 Call	Bond Future	1921.7300	1.9217	1630.7000	1.6307	15.144	0.0000	0.0000
2026/04/29	R248	06/08/2026	9.00 Put	Bond Future	5195.1500	5.1952	5709.0700	5.7091	9.892	0.0000	0.0000
2026/04/29	R248	06/08/2026	10.00 Call	Bond Future	6934.9500	6.9350	6338.2100	6.3382	8.605	0.0000	0.0000
2026/04/29	R248	06/08/2026	10.00 Put	Bond Future	1594.6600	1.5947	1802.8700	1.8029	13.057	0.0000	0.0000
2026/04/29	R248	06/08/2026		Bond Future	9.3628	98.2797	9.4551	97.4747	0.986	0.0000	0.0000
2026/04/29	R248	06/08/2026	12.37 Call	Bond Future	21490.2500	21.4903	20695.6000	20.6956	3.698	0.0000	0.0000
2026/04/29	R248	06/08/2026	12.37 Put	Bond Future	59.7900	0.0598	70.0900	0.0701	17.227	0.0000	0.0000
2026/04/29	R248	05/11/2026		Bond Future	9.4122	95.6482	9.5072	94.8282	1.010	0.0000	0.0000
2026/04/29	R248	05/11/2026	11.31 Call	Bond Future	15399.1000	15.3991	14678.6700	14.6787	4.678	0.0000	0.0000
2026/04/29	R248	05/11/2026	11.31 Put	Bond Future	975.6900	0.9757	1075.2500	1.0753	10.204	0.0000	0.0000
2026/04/29	R248	04/02/2027		Bond Future	9.4629	97.4481	9.5608	96.6127	1.035	0.0000	0.0000
2026/04/29	R248	04/02/2027	10.11 Call	Bond Future	8622.2500	8.6223	8057.9200	8.0579	6.545	0.0000	0.0000
2026/04/29	R248	04/02/2027	10.11 Put	Bond Future	3314.3700	3.3144	3585.4600	3.5855	8.179	0.0000	0.0000
2026/04/29	R248	06/05/2027		Bond Future	9.5138	94.8206	9.6146	93.9697	1.060	0.0000	0.0000
2026/04/29	R248	06/05/2027	9.05 Call	Bond Future	3855.5300	3.8555	3505.1300	3.5051	9.088	0.0000	0.0000
2026/04/29	R248	06/05/2027	9.05 Put	Bond Future	7934.6700	7.9347	8435.1600	8.4352	6.308	0.0000	0.0000
2026/04/29	R2R9	07/05/2026		Bond Future	9.2262	105.9463	9.3207	105.2220	1.024	0.0000	0.0000
2026/04/29	R2R9	07/05/2026	99.91 Call	Bond Future	95096.5800	95.0966	94372.3200	94.3723	0.762	0.0000	0.0000
2026/04/29	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R2R9	06/08/2026		Bond Future	9.2924	107.8728	9.3904	107.1349	1.054	0.0000	0.0000
2026/04/29	R2R9	06/08/2026	101.74 Call	Bond Future	94753.2600	94.7533	94015.4300	94.0154	0.779	0.0000	0.0000
2026/04/29	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R2R9	05/11/2026		Bond Future	9.3527	104.8770	9.4543	104.1255	1.086	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	
2026/04/29	R2R9	05/11/2026	98.56 Call	Bond Future	93906.9500	93.9070	93155.4400	93.1554	0.800	0.0000	0.0000
2026/04/29	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R2R9	04/02/2027		Bond Future	9.4142	106.8505	9.5195	106.0848	1.118	0.0000	0.0000
2026/04/29	R2R9	04/02/2027	9.89 Call	Bond Future	6152.1300	6.1521	5661.6700	5.6617	7.972	0.0000	0.0000
2026/04/29	R2R9	04/02/2027	9.89 Put	Bond Future	2754.1600	2.7542	3029.3800	3.0294	9.993	0.0000	0.0000
2026/04/29	R2R9	06/05/2027		Bond Future	9.4812	103.8588	9.5904	103.0790	1.152	0.0000	0.0000
2026/04/29	R2R9	06/05/2027	8.83 Call	Bond Future	2804.3200	2.8043	2522.1500	2.5222	10.062	0.0000	0.0000
2026/04/29	R2R9	06/05/2027	8.83 Put	Bond Future	7631.0000	7.6310	8128.6200	8.1286	6.521	0.0000	0.0000
2026/04/29	R4R2	07/05/2026		Bond Future	9.3560	107.4378	9.4505	106.6325	1.010	0.0000	0.0000
2026/04/29	R4R2	07/05/2026	100.23 Call	Bond Future	96348.7100	96.3487	95543.4300	95.5434	0.836	0.0000	0.0000
2026/04/29	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R4R2	06/08/2026		Bond Future	9.4202	109.3915	9.5180	108.5712	1.038	0.0000	0.0000
2026/04/29	R4R2	06/08/2026	102.06 Call	Bond Future	95974.2600	95.9743	95153.9400	95.1539	0.855	0.0000	0.0000
2026/04/29	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R4R2	05/11/2026		Bond Future	9.4788	106.2976	9.5799	105.4620	1.066	0.0000	0.0000
2026/04/29	R4R2	05/11/2026	98.76 Call	Bond Future	95075.0000	95.0750	94239.4500	94.2395	0.879	0.0000	0.0000
2026/04/29	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	R4R2	04/02/2027		Bond Future	9.5383	108.2979	9.6428	107.4466	1.095	0.0000	0.0000
2026/04/29	R4R2	04/02/2027	10.13 Call	Bond Future	7443.5200	7.4435	6872.7000	6.8727	7.669	0.0000	0.0000
2026/04/29	R4R2	04/02/2027	10.13 Put	Bond Future	2754.0600	2.7541	3034.5300	3.0345	10.184	0.0000	0.0000
2026/04/29	R4R2	06/05/2027		Bond Future	9.6027	105.2070	9.7107	104.3400	1.125	0.0000	0.0000
2026/04/29	R4R2	06/05/2027	9.00 Call	Bond Future	3429.3700	3.4294	3099.7800	3.0998	9.611	0.0000	0.0000
2026/04/29	R4R2	06/05/2027	9.00 Put	Bond Future	8466.7600	8.4668	9004.1700	9.0042	6.347	0.0000	0.0000
2026/04/29	RR87	07/05/2026		Bond Future	7.4032	102.6897	7.4118	102.6848	0.117	0.0000	0.0000
2026/04/29	RR87	07/05/2026	6.81 Call	Bond Future	0.0293	0.0000	0.0115	0.0000	60.791	0.0000	0.0000
2026/04/29	RR87	07/05/2026	6.81 Put	Bond Future	335.0493	0.3350	339.9115	0.3399	1.451	0.0000	0.0000
2026/04/29	RR87	06/08/2026		Bond Future	7.4320	100.8110	7.4478	100.8054	0.213	0.0000	0.0000
2026/04/29	RR87	06/08/2026	6.53 Call	Bond Future	6.7734	0.0068	6.2487	0.0062	7.747	0.0000	0.0000
2026/04/29	RR87	06/08/2026	6.53 Put	Bond Future	325.6434	0.3256	330.6887	0.3307	1.549	0.0000	0.0000
2026/04/29	RR87	05/11/2026		Bond Future	7.2466	102.6643	7.2976	102.6585	0.704	0.0000	0.0000
2026/04/29	RR87	05/11/2026	5.27 Call	Bond Future	0.0686	0.0001	0.0525	0.0001	23.521	0.0000	0.0000
2026/04/29	RR87	05/11/2026	5.27 Put	Bond Future	226.6686	0.2267	232.4825	0.2325	2.565	0.0000	0.0000
2026/04/29	RR88	07/05/2026		Bond Future	7.6998	105.0717	7.6884	105.0888	0.148	0.0000	0.0000
2026/04/29	RR88	07/05/2026	6.84 Call	Bond Future	0.0001	0.0000	0.0000	0.0000	72.727	0.0000	0.0000
2026/04/29	RR88	07/05/2026	6.84 Put	Bond Future	1302.1601	1.3022	1285.0900	1.2851	1.311	0.0000	0.0000
2026/04/29	RR88	06/08/2026		Bond Future	7.7838	104.1537	7.7705	104.1696	0.171	0.0000	0.0000
2026/04/29	RR88	06/08/2026	6.79 Call	Bond Future	23.2572	0.0233	23.8184	0.0238	2.413	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	
2026/04/29	RR88	06/08/2026	6.79 Put	Bond Future	1216.3972	1.2164	1201.0584	1.2011	1.261	0.0000	0.0000
2026/04/29	RR88	05/11/2026		Bond Future	7.8398	105.4159	7.8235	105.4329	0.208	0.0000	0.0000
2026/04/29	RR88	05/11/2026	6.71 Call	Bond Future	56.1877	0.0562	57.6870	0.0577	2.668	0.0000	0.0000
2026/04/29	RR88	05/11/2026	6.71 Put	Bond Future	1237.2577	1.2373	1221.7970	1.2218	1.250	0.0000	0.0000
2026/04/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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