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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/04/2026 TO 30/04/2026

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
2026/04/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/04/30	2029	07/05/2026		Bond Future	147.3532	147.3532	148.0144	0.449	0.0000	0.0000
2026/04/30	2029	07/05/2026	141.82 Call	Bond Future	5533.1600	5.5332	6194.3600	11.950	0.0000	0.0000
2026/04/30	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2029	06/08/2026		Bond Future	150.0692	150.0692	150.7535	0.456	0.0000	0.0000
2026/04/30	2029	06/08/2026	144.10 Call	Bond Future	5969.1500	5.9692	6653.5300	11.465	0.0000	0.0000
2026/04/30	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	
2026/04/30	2029	05/11/2026		Bond Future	151.3777	151.3777	152.1175	152.1175	0.489	0.0000	0.0000
2026/04/30	2029	05/11/2026	147.56 Call	Bond Future	3817.6900	3.8177	4557.4700	4.5575	19.378	0.0000	0.0000
2026/04/30	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2029	04/02/2027		Bond Future	154.2610	154.2610	155.0936	155.0936	0.540	0.0000	0.0000
2026/04/30	2029	04/02/2027	149.72 Call	Bond Future	4540.9800	4.5410	5373.5900	5.3736	18.335	0.0000	0.0000
2026/04/30	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2029	06/05/2027		Bond Future	155.6477	155.6477	156.6201	156.6201	0.625	0.0000	0.0000
2026/04/30	2029	06/05/2027	153.32 Call	Bond Future	2327.7300	2.3277	3300.1200	3.3001	41.774	0.0000	0.0000
2026/04/30	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.21 Put	Bond Future	3273.0600	3.2731	3127.9500	3.1280	4.433	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.71 Put	Bond Future	1658.5000	1.6585	1511.7600	1.5118	8.848	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.71 Call	Bond Future	2.4200	0.0024	0.7900	0.0008	67.355	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.92 Call	Bond Future	31.8600	0.0319	20.7200	0.0207	34.965	0.0000	0.0000
2026/04/30	2030	07/05/2026	7.92 Put	Bond Future	1018.1400	1.0181	861.8900	0.8619	15.347	0.0000	0.0000
2026/04/30	2030	07/05/2026		Bond Future	8.2324	101.4801	8.1862	101.6252	0.561	0.0000	0.0000
2026/04/30	2030	07/05/2026	9.39 Call	Bond Future	3552.7000	3.5527	3697.7400	3.6977	4.083	0.0000	0.0000
2026/04/30	2030	07/05/2026	9.39 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	2030	06/08/2026		Bond Future	8.3177	99.3156	8.2650	99.4709	0.634	0.0000	0.0000
2026/04/30	2030	06/08/2026	9.22 Call	Bond Future	2924.6500	2.9247	2979.6400	2.9796	1.880	0.0000	0.0000
2026/04/30	2030	06/08/2026	9.22 Put	Bond Future	312.7200	0.3127	212.4800	0.2125	32.054	0.0000	0.0000
2026/04/30	2030	06/08/2026	7.21 Put	Bond Future	3389.3600	3.3894	3228.8400	3.2288	4.736	0.0000	0.0000
2026/04/30	2030	06/08/2026	7.21 Call	Bond Future	62.3800	0.0624	57.0900	0.0571	8.480	0.0000	0.0000
2026/04/30	2030	06/08/2026	7.71 Put	Bond Future	2070.5600	2.0706	1886.5200	1.8865	8.888	0.0000	0.0000
2026/04/30	2030	06/08/2026	7.71 Call	Bond Future	262.0600	0.2621	233.2500	0.2333	10.994	0.0000	0.0000
2026/04/30	2030	06/08/2026	8.06 Call	Bond Future	612.6000	0.6126	568.7100	0.5687	7.165	0.0000	0.0000
2026/04/30	2030	06/08/2026	8.06 Put	Bond Future	1374.6400	1.3746	1175.5200	1.1755	14.485	0.0000	0.0000
2026/04/30	2030	05/11/2026		Bond Future	8.3806	101.1415	8.3129	101.3282	0.807	0.0000	0.0000
2026/04/30	2030	05/11/2026	8.39 Call	Bond Future	1278.9400	1.2789	1236.4100	1.2364	3.325	0.0000	0.0000
2026/04/30	2030	05/11/2026	8.39 Put	Bond Future	1252.8800	1.2529	1023.6500	1.0237	18.296	0.0000	0.0000
2026/04/30	2030	04/02/2027		Bond Future	8.4482	99.0372	8.3537	99.2800	1.119	0.0000	0.0000
2026/04/30	2030	04/02/2027	7.82 Call	Bond Future	611.9300	0.6119	593.8900	0.5939	2.948	0.0000	0.0000
2026/04/30	2030	04/02/2027	7.82 Put	Bond Future	2239.7200	2.2397	1978.8600	1.9789	11.647	0.0000	0.0000
2026/04/30	2030	06/05/2027		Bond Future	8.5494	100.8789	8.4109	101.2077	1.621	0.0000	0.0000
2026/04/30	2030	06/05/2027	7.27 Call	Bond Future	290.7600	0.2908	350.3700	0.3504	20.501	0.0000	0.0000
2026/04/30	2030	06/05/2027	7.27 Put	Bond Future	3378.9900	3.3790	3109.8300	3.1098	7.966	0.0000	0.0000
2026/04/30	2031	07/05/2026		Bond Future	116.0570	116.0570	115.8650	115.8650	0.165	0.0000	0.0000
2026/04/30	2031	07/05/2026	113.84 Call	Bond Future	2216.9500	2.2170	2025.0400	2.0250	8.656	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
2026/04/30	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/30	2031	06/08/2026		Bond Future	115.7716	115.7716	115.5847	115.5847	0.161	0.0000
2026/04/30	2031	06/08/2026	113.81 Call	Bond Future	2058.6400	2.0586	1878.4100	1.8784	8.755	0.0000
2026/04/30	2031	06/08/2026	113.81 Put	Bond Future	97.0700	0.0971	103.7100	0.1037	6.840	0.0000
2026/04/30	2031	05/11/2026		Bond Future	117.9270	117.9270	117.7697	117.7697	0.133	0.0000
2026/04/30	2031	05/11/2026	111.49 Call	Bond Future	6437.5800	6.4376	6280.0800	6.2801	2.447	0.0000
2026/04/30	2031	05/11/2026	111.49 Put	Bond Future	0.5600	0.0006	0.3800	0.0004	32.143	0.0000
2026/04/30	2031	04/02/2027		Bond Future	117.6979	117.6979	117.5984	117.5984	0.085	0.0000
2026/04/30	2031	04/02/2027	116.18 Call	Bond Future	1908.7500	1.9088	1797.0600	1.7971	5.851	0.0000
2026/04/30	2031	04/02/2027	116.18 Put	Bond Future	390.8800	0.3909	378.6600	0.3787	3.126	0.0000
2026/04/30	2031	06/05/2027		Bond Future	119.9138	119.9138	119.9078	119.9078	0.005	0.0000
2026/04/30	2031	06/05/2027	116.87 Call	Bond Future	3190.2400	3.1902	3155.0800	3.1551	1.102	0.0000
2026/04/30	2031	06/05/2027	116.87 Put	Bond Future	146.4200	0.1464	117.2800	0.1173	19.902	0.0000
2026/04/30	2032	07/05/2026	Put	Bond Future	848.4700	0.8485	630.5200	0.6305	25.687	0.0000
2026/04/30	2032	07/05/2026	Call	Bond Future	387.9800	0.3880	400.3300	0.4003	3.183	0.0000
2026/04/30	2032	07/05/2026		Bond Future	8.5560	99.5395	8.5050	99.7698	0.596	0.0000
2026/04/30	2032	07/05/2026	10.14 Call	Bond Future	6836.0200	6.8360	7066.3100	7.0663	3.369	0.0000
2026/04/30	2032	07/05/2026	10.14 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/04/30	2032	06/08/2026		Bond Future	8.6269	101.3492	8.5713	101.5911	0.644	0.0000
2026/04/30	2032	06/08/2026	10.12 Call	Bond Future	6484.2400	6.4842	6637.8700	6.6379	2.369	0.0000
2026/04/30	2032	06/08/2026	10.12 Put	Bond Future	252.4700	0.2525	164.2300	0.1642	34.951	0.0000
2026/04/30	2032	05/11/2026		Bond Future	8.6900	99.0526	8.6244	99.3274	0.755	0.0000
2026/04/30	2032	05/11/2026	9.16 Call	Bond Future	3292.5000	3.2925	3289.0400	3.2890	0.105	0.0000
2026/04/30	2032	05/11/2026	9.16 Put	Bond Future	1350.4600	1.3505	1072.1800	1.0722	20.606	0.0000
2026/04/30	2032	04/02/2027		Bond Future	8.7559	100.9165	8.6734	101.2485	0.942	0.0000
2026/04/30	2032	04/02/2027	8.48 Call	Bond Future	1739.5600	1.7396	1709.1600	1.7092	1.748	0.0000
2026/04/30	2032	04/02/2027	8.48 Put	Bond Future	2855.6900	2.8557	2493.3200	2.4933	12.689	0.0000
2026/04/30	2032	06/05/2027		Bond Future	8.8331	98.6341	8.7244	99.0533	1.230	0.0000
2026/04/30	2032	06/05/2027	7.80 Call	Bond Future	860.8200	0.8608	919.2600	0.9193	6.789	0.0000
2026/04/30	2032	06/05/2027	7.80 Put	Bond Future	4937.4600	4.9375	4576.6500	4.5767	7.308	0.0000
2026/04/30	2033	07/05/2026		Bond Future	144.0646	144.0646	144.4756	144.4756	0.285	0.0000
2026/04/30	2033	07/05/2026	135.16 Call	Bond Future	8904.5800	8.9046	9315.5900	9.3156	4.616	0.0000
2026/04/30	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2033	06/08/2026		Bond Future	146.7199	146.7199	147.1492	147.1492	0.293	0.0000
2026/04/30	2033	06/08/2026	134.25 Call	Bond Future	12469.8800	12.4699	12899.2000	12.8992	3.443	0.0000
2026/04/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2033	05/11/2026		Bond Future	147.8637	147.8637	148.3425	148.3425	0.324	0.0000
2026/04/30	2033	05/11/2026	137.26 Call	Bond Future	10603.7300	10.6037	11082.5200	11.0825	4.515	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low
2026/04/30	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/30	2033	04/02/2027		Bond Future	150.6801	150.6801	151.2448	151.2448	0.375	0.0000
2026/04/30	2033	04/02/2027	142.71 Call	Bond Future	7970.0900	7.9701	8534.8400	8.5348	7.086	0.0000
2026/04/30	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2033	06/05/2027		Bond Future	151.8946	151.8946	152.5907	152.5907	0.458	0.0000
2026/04/30	2033	06/05/2027	151.21 Call	Bond Future	684.5900	0.6846	1380.6600	1.3807	101.677	0.0000
2026/04/30	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2037	07/05/2026	9.00 Put	Bond Future	1163.2900	1.1633	843.8600	0.8439	27.459	0.0000
2026/04/30	2037	07/05/2026	9.00 Call	Bond Future	431.5900	0.4316	414.3000	0.4143	4.006	0.0000
2026/04/30	2037	07/05/2026	9.49 Put	Bond Future	108.1000	0.1081	31.4200	0.0314	70.934	0.0000
2026/04/30	2037	07/05/2026	9.49 Call	Bond Future	2555.2700	2.5553	2780.7300	2.7807	8.823	0.0000
2026/04/30	2037	07/05/2026	10.06 Call	Bond Future	5972.3000	5.9723	6272.4300	6.2724	5.025	0.0000
2026/04/30	2037	07/05/2026	10.06 Put	Bond Future	2.1300	0.0021	0.1200	0.0001	94.366	0.0000
2026/04/30	2037	07/05/2026	12.40 Call	Bond Future	18675.4600	18.6755	18977.6000	18.9776	1.618	0.0000
2026/04/30	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2037	07/05/2026	10.95 Call	Bond Future	11119.1800	11.1192	11421.3200	11.4213	2.717	0.0000
2026/04/30	2037	07/05/2026		Bond Future	9.1109	98.2231	9.0649	98.5252	0.504	0.0000
2026/04/30	2037	07/05/2026	11.32 Call	Bond Future	13141.2200	13.1412	13443.3600	13.4434	2.299	0.0000
2026/04/30	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2037	06/08/2026		Bond Future	9.1816	95.7488	9.1328	96.0637	0.532	0.0000
2026/04/30	2037	06/08/2026	11.71 Call	Bond Future	14622.8700	14.6229	14915.9000	14.9159	2.004	0.0000
2026/04/30	2037	06/08/2026	11.71 Put	Bond Future	61.0100	0.0610	39.1800	0.0392	35.781	0.0000
2026/04/30	2037	06/08/2026	11.30 Call	Bond Future	12555.1500	12.5552	12827.5900	12.8276	2.170	0.0000
2026/04/30	2037	06/08/2026	11.30 Put	Bond Future	138.8000	0.1388	96.3800	0.0964	30.562	0.0000
2026/04/30	2037	06/08/2026	10.70 Call	Bond Future	9528.8500	9.5289	9707.8800	9.7079	1.879	0.0000
2026/04/30	2037	06/08/2026	10.70 Put	Bond Future	395.2000	0.3952	259.3700	0.2594	34.370	0.0000
2026/04/30	2037	06/08/2026	10.02 Put	Bond Future	887.9400	0.8879	645.3100	0.6453	27.325	0.0000
2026/04/30	2037	06/08/2026	10.02 Call	Bond Future	6084.0000	6.0840	6156.2300	6.1562	1.187	0.0000
2026/04/30	2037	05/11/2026		Bond Future	9.2392	97.5091	9.1842	97.8574	0.596	0.0000
2026/04/30	2037	05/11/2026	10.62 Call	Bond Future	9210.1200	9.2101	9290.4200	9.2904	0.872	0.0000
2026/04/30	2037	05/11/2026	10.62 Put	Bond Future	998.6300	0.9986	730.6100	0.7306	26.839	0.0000
2026/04/30	2037	05/11/2026	10.83 Call	Bond Future	10224.3500	10.2244	10332.7000	10.3327	1.060	0.0000
2026/04/30	2037	05/11/2026	10.83 Put	Bond Future	848.5600	0.8486	608.5900	0.6086	28.280	0.0000
2026/04/30	2037	05/11/2026	10.23 Call	Bond Future	7357.3400	7.3573	7378.7700	7.3788	0.291	0.0000
2026/04/30	2037	05/11/2026	10.23 Put	Bond Future	1365.4400	1.3654	1038.5500	1.0386	23.940	0.0000
2026/04/30	2037	05/11/2026	9.46 Put	Bond Future	2614.4700	2.6145	2162.6500	2.1627	17.282	0.0000
2026/04/30	2037	05/11/2026	9.46 Call	Bond Future	3995.1700	3.9952	3891.6700	3.8917	2.591	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	
2026/04/30	2037	04/02/2027		Bond Future	9.2988	95.0860	9.2334	95.4917	0.703	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.51 Call	Bond Future	4481.9300	4.4819	4383.6800	4.3837	2.192	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.51 Put	Bond Future	3186.1000	3.1861	2682.1000	2.6821	15.819	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.81 Call	Bond Future	5677.5500	5.6776	5615.8200	5.6158	1.087	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.81 Put	Bond Future	2581.4300	2.5814	2113.9500	2.1140	18.109	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.31 Call	Bond Future	3751.7800	3.7518	3640.6300	3.6406	2.963	0.0000	0.0000
2026/04/30	2037	04/02/2027	9.31 Put	Bond Future	3682.3500	3.6824	3165.4500	3.1655	14.037	0.0000	0.0000
2026/04/30	2037	04/02/2027	8.44 Put	Bond Future	6978.9700	6.9790	6538.9000	6.5389	6.306	0.0000	0.0000
2026/04/30	2037	04/02/2027	8.44 Call	Bond Future	1458.5200	1.4585	1424.2000	1.4242	2.353	0.0000	0.0000
2026/04/30	2037	06/05/2027		Bond Future	9.3694	96.8541	9.2886	97.3458	0.862	0.0000	0.0000
2026/04/30	2037	06/05/2027	8.58 Call	Bond Future	1928.6200	1.9286	1944.0000	1.9440	0.797	0.0000	0.0000
2026/04/30	2037	06/05/2027	8.58 Put	Bond Future	6880.0700	6.8801	6403.7200	6.4037	6.924	0.0000	0.0000
2026/04/30	2038	07/05/2026		Bond Future	160.7733	160.7733	160.1428	160.1428	0.392	0.0000	0.0000
2026/04/30	2038	07/05/2026	144.53 Call	Bond Future	16243.3200	16.2433	15612.8000	15.6128	3.882	0.0000	0.0000
2026/04/30	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2038	06/08/2026		Bond Future	161.5354	161.5354	160.9051	160.9051	0.390	0.0000	0.0000
2026/04/30	2038	06/08/2026	144.72 Call	Bond Future	16815.4100	16.8154	16185.1300	16.1851	3.748	0.0000	0.0000
2026/04/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2038	05/11/2026		Bond Future	164.5429	164.5429	163.9466	163.9466	0.362	0.0000	0.0000
2026/04/30	2038	05/11/2026	146.31 Call	Bond Future	18232.8700	18.2329	17636.5700	17.6366	3.270	0.0000	0.0000
2026/04/30	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2038	04/02/2027		Bond Future	165.4296	165.4296	164.9067	164.9067	0.316	0.0000	0.0000
2026/04/30	2038	04/02/2027	153.83 Call	Bond Future	11599.6400	11.5996	11076.6800	11.0767	4.508	0.0000	0.0000
2026/04/30	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2038	06/05/2027		Bond Future	168.5449	168.5449	168.1451	168.1451	0.237	0.0000	0.0000
2026/04/30	2038	06/05/2027	166.10 Call	Bond Future	2444.9100	2.4449	2045.0900	2.0451	16.353	0.0000	0.0000
2026/04/30	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2040	07/05/2026	8.65 Put	Bond Future	5428.4600	5.4285	5005.8400	5.0058	7.785	0.0000	0.0000
2026/04/30	2040	07/05/2026	8.65 Call	Bond Future	3.0900	0.0031	1.2400	0.0012	59.871	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.53 Call	Bond Future	20221.0200	20.2210	20641.7900	20.6418	2.081	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.03 Call	Bond Future	17480.3600	17.4804	17901.1300	17.9011	2.407	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2040	07/05/2026	11.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2040	07/05/2026	11.12 Call	Bond Future	12107.3600	12.1074	12528.1300	12.5281	3.475	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.22 Call	Bond Future	18538.7000	18.5387	18959.4700	18.9595	2.270	0.0000	0.0000
2026/04/30	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2040	07/05/2026	11.72 Call	Bond Future	15707.6700	15.7077	16128.4400	16.1284	2.679	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
2026/04/30	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/04/30	2040	07/05/2026	10.70 Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0.0000
2026/04/30	2040	07/05/2026	10.70 Call	Bond Future	9447.0100	9.4470	9867.6400	9.8676	4.453	0.0000
2026/04/30	2040	07/05/2026	Put	Bond Future	1122.8900	1.1229	763.5900	0.7636	31.998	0.0000
2026/04/30	2040	07/05/2026	Call	Bond Future	965.2800	0.9653	1026.7500	1.0268	6.368	0.0000
2026/04/30	2040	07/05/2026		Bond Future	9.3458	99.8424	9.2899	100.2632	0.598	0.0000
2026/04/30	2040	07/05/2026	11.67 Call	Bond Future	15416.2900	15.4163	15837.0600	15.8371	2.729	0.0000
2026/04/30	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2040	06/08/2026		Bond Future	9.4163	97.1469	9.3574	97.5827	0.626	0.0000
2026/04/30	2040	06/08/2026	12.19 Call	Bond Future	17773.1400	17.7731	18178.7700	18.1788	2.282	0.0000
2026/04/30	2040	06/08/2026	12.19 Put	Bond Future	60.1100	0.0601	29.9100	0.0299	50.241	0.0000
2026/04/30	2040	05/11/2026		Bond Future	9.4746	98.9329	9.4098	99.4049	0.683	0.0000
2026/04/30	2040	05/11/2026	11.06 Call	Bond Future	11639.6600	11.6397	11810.7500	11.8108	1.470	0.0000
2026/04/30	2040	05/11/2026	11.06 Put	Bond Future	1032.3300	1.0323	731.4400	0.7314	29.147	0.0000
2026/04/30	2040	05/11/2026	11.27 Call	Bond Future	12763.9800	12.7640	12972.9600	12.9730	1.637	0.0000
2026/04/30	2040	05/11/2026	11.27 Put	Bond Future	879.1200	0.8791	616.1200	0.6161	29.916	0.0000
2026/04/30	2040	05/11/2026	10.67 Call	Bond Future	9546.7800	9.5468	9652.0700	9.6521	1.103	0.0000
2026/04/30	2040	05/11/2026	10.67 Put	Bond Future	1387.3200	1.3873	1020.6300	1.0206	26.432	0.0000
2026/04/30	2040	05/11/2026	9.91 Put	Bond Future	2562.5800	2.5626	2040.4300	2.0404	20.376	0.0000
2026/04/30	2040	05/11/2026	9.91 Call	Bond Future	5654.6700	5.6547	5604.5000	5.6045	0.887	0.0000
2026/04/30	2040	04/02/2027		Bond Future	9.5346	96.2862	9.4605	96.8187	0.778	0.0000
2026/04/30	2040	04/02/2027	9.93 Call	Bond Future	6082.5200	6.0825	6016.2200	6.0162	1.090	0.0000
2026/04/30	2040	04/02/2027	9.93 Put	Bond Future	3312.7500	3.3128	2713.9600	2.7140	18.075	0.0000
2026/04/30	2040	04/02/2027	10.17 Call	Bond Future	7209.9700	7.2100	7187.6000	7.1876	0.310	0.0000
2026/04/30	2040	04/02/2027	10.17 Put	Bond Future	2813.8800	2.8139	2259.0200	2.2590	19.719	0.0000
2026/04/30	2040	04/02/2027	9.67 Call	Bond Future	4931.1400	4.9311	4834.5100	4.8345	1.960	0.0000
2026/04/30	2040	04/02/2027	9.67 Put	Bond Future	3969.8200	3.9698	3340.7000	3.3407	15.848	0.0000
2026/04/30	2040	04/02/2027	8.78 Put	Bond Future	7595.4600	7.5955	7022.1700	7.0222	7.548	0.0000
2026/04/30	2040	04/02/2027	8.78 Call	Bond Future	1978.4400	1.9784	1937.6400	1.9376	2.062	0.0000
2026/04/30	2040	06/05/2027		Bond Future	9.6042	98.0764	9.5161	98.6985	0.917	0.0000
2026/04/30	2040	06/05/2027	8.88 Call	Bond Future	2492.4400	2.4924	2497.1300	2.4971	0.188	0.0000
2026/04/30	2040	06/05/2027	8.88 Put	Bond Future	7781.9900	7.7820	7164.6100	7.1646	7.933	0.0000
2026/04/30	2043	07/05/2026		Bond Future	125.7685	125.7685	125.7735	125.7735	0.004	0.0000
2026/04/30	2043	07/05/2026	111.70 Call	Bond Future	14068.4700	14.0685	14073.4900	14.0735	0.036	0.0000
2026/04/30	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/04/30	2043	06/08/2026		Bond Future	125.2306	125.2306	125.2450	125.2450	0.011	0.0000
2026/04/30	2043	06/08/2026	110.88 Call	Bond Future	14351.6924	14.3517	14366.2185	14.3662	0.101	0.0000
2026/04/30	2043	06/08/2026	110.88 Put	Bond Future	1.1224	0.0011	1.2485	0.0012	11.237	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	
2026/04/30	2043	05/11/2026		Bond Future	127.5622	127.5622	127.6127	127.6127	0.040	0.0000	0.0000
2026/04/30	2043	05/11/2026	112.84 Call	Bond Future	14738.2266	14.7382	14790.1190	14.7901	0.352	0.0000	0.0000
2026/04/30	2043	05/11/2026	112.84 Put	Bond Future	16.0566	0.0161	17.4390	0.0174	8.610	0.0000	0.0000
2026/04/30	2043	04/02/2027		Bond Future	127.0760	127.0760	127.1934	127.1934	0.092	0.0000	0.0000
2026/04/30	2043	04/02/2027	117.63 Call	Bond Future	9791.1624	9.7912	9902.7541	9.9028	1.140	0.0000	0.0000
2026/04/30	2043	04/02/2027	117.63 Put	Bond Future	345.1524	0.3452	339.3541	0.3394	1.680	0.0000	0.0000
2026/04/30	2043	06/05/2027		Bond Future	129.4685	129.4685	129.6912	129.6912	0.172	0.0000	0.0000
2026/04/30	2043	06/05/2027	127.48 Call	Bond Future	4439.9227	4.4399	4576.7160	4.5767	3.081	0.0000	0.0000
2026/04/30	2043	06/05/2027	127.48 Put	Bond Future	2451.4727	2.4515	2365.4960	2.3655	3.507	0.0000	0.0000
2026/04/30	2044	07/05/2026	10.00 Call	Bond Future	4331.3300	4.3313	4699.9100	4.6999	8.510	0.0000	0.0000
2026/04/30	2044	07/05/2026	10.00 Put	Bond Future	56.6900	0.0567	10.5000	0.0105	81.478	0.0000	0.0000
2026/04/30	2044	07/05/2026	Put	Bond Future	3743.3300	3.7433	3296.5300	3.2965	11.936	0.0000	0.0000
2026/04/30	2044	07/05/2026	Call	Bond Future	150.7000	0.1507	118.6700	0.1187	21.254	0.0000	0.0000
2026/04/30	2044	07/05/2026		Bond Future	9.4554	96.4074	9.4046	96.8221	0.538	0.0000	0.0000
2026/04/30	2044	07/05/2026	11.80 Call	Bond Future	16455.6200	16.4556	16870.3900	16.8704	2.521	0.0000	0.0000
2026/04/30	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.25 Call	Bond Future	2093.6500	2.0937	1987.2100	1.9872	5.084	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.25 Put	Bond Future	4306.8100	4.3068	3770.9000	3.7709	12.443	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.00 Call	Bond Future	1346.6300	1.3466	1257.4200	1.2574	6.625	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.00 Put	Bond Future	5670.4900	5.6705	5151.8100	5.1518	9.147	0.0000	0.0000
2026/04/30	2044	06/08/2026		Bond Future	9.5212	93.7747	9.4678	94.2042	0.561	0.0000	0.0000
2026/04/30	2044	06/08/2026	12.42 Call	Bond Future	19504.3000	19.5043	19909.6800	19.9097	2.078	0.0000	0.0000
2026/04/30	2044	06/08/2026	12.42 Put	Bond Future	59.1500	0.0592	35.0600	0.0351	40.727	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.75 Call	Bond Future	4225.9100	4.2259	4168.4300	4.1684	1.360	0.0000	0.0000
2026/04/30	2044	06/08/2026	9.75 Put	Bond Future	2418.3700	2.4184	1931.4200	1.9314	20.135	0.0000	0.0000
2026/04/30	2044	05/11/2026		Bond Future	9.5757	95.4988	9.5173	95.9633	0.610	0.0000	0.0000
2026/04/30	2044	05/11/2026	11.34 Call	Bond Future	13537.9800	13.5380	13728.5700	13.7286	1.408	0.0000	0.0000
2026/04/30	2044	05/11/2026	11.34 Put	Bond Future	1012.2100	1.0122	738.3100	0.7383	27.060	0.0000	0.0000
2026/04/30	2044	04/02/2027		Bond Future	9.6317	92.9126	9.5651	93.4358	0.691	0.0000	0.0000
2026/04/30	2044	04/02/2027	10.18 Call	Bond Future	7473.9000	7.4739	7368.0400	7.3680	1.416	0.0000	0.0000
2026/04/30	2044	04/02/2027	10.18 Put	Bond Future	3330.2000	3.3302	2701.1500	2.7012	18.889	0.0000	0.0000
2026/04/30	2044	06/05/2027		Bond Future	9.6957	94.6401	9.6171	95.2499	0.811	0.0000	0.0000
2026/04/30	2044	06/05/2027	9.08 Call	Bond Future	3101.6200	3.1016	3039.2400	3.0392	2.011	0.0000	0.0000
2026/04/30	2044	06/05/2027	9.08 Put	Bond Future	8043.3700	8.0434	7371.1800	7.3712	8.357	0.0000	0.0000
2026/04/30	2046	07/05/2026		Bond Future	142.3821	142.3821	141.6537	141.6537	0.512	0.0000	0.0000
2026/04/30	2046	07/05/2026	124.95 Call	Bond Future	17432.1400	17.4321	16703.7100	16.7037	4.179	0.0000	0.0000
2026/04/30	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2046	06/08/2026		Bond Future	145.0065	145.0065	144.2750	144.2750	0.504	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	
2026/04/30	2046	06/08/2026	122.38 Call	Bond Future	22626.5300	22.6265	21895.0100	21.8950	3.233	0.0000	0.0000
2026/04/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2046	05/11/2026		Bond Future	145.3723	145.3723	144.6681	144.6681	0.484	0.0000	0.0000
2026/04/30	2046	05/11/2026	125.48 Call	Bond Future	19892.2700	19.8923	19188.0700	19.1881	3.540	0.0000	0.0000
2026/04/30	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2046	04/02/2027		Bond Future	148.1414	148.1414	147.4986	147.4986	0.434	0.0000	0.0000
2026/04/30	2046	04/02/2027	131.09 Call	Bond Future	17051.3600	17.0514	16408.5700	16.4086	3.770	0.0000	0.0000
2026/04/30	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2046	06/05/2027		Bond Future	148.5447	148.5447	148.0079	148.0079	0.361	0.0000	0.0000
2026/04/30	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2046	06/05/2027	148.99 Put	Bond Future	445.3300	0.4453	982.1200	0.9821	120.538	0.0000	0.0000
2026/04/30	2050	07/05/2026		Bond Future	147.7742	147.7742	147.7802	147.7802	0.004	0.0000	0.0000
2026/04/30	2050	07/05/2026	124.07 Call	Bond Future	23704.1800	23.7042	23710.1800	23.7102	0.025	0.0000	0.0000
2026/04/30	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2050	06/08/2026		Bond Future	148.0464	148.0464	148.0633	148.0633	0.011	0.0000	0.0000
2026/04/30	2050	06/08/2026	123.27 Call	Bond Future	24776.4400	24.7764	24793.2900	24.7933	0.068	0.0000	0.0000
2026/04/30	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2050	05/11/2026		Bond Future	150.8026	150.8026	150.8619	150.8619	0.039	0.0000	0.0000
2026/04/30	2050	05/11/2026	123.84 Call	Bond Future	26962.6100	26.9626	27021.8700	27.0219	0.220	0.0000	0.0000
2026/04/30	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2050	04/02/2027		Bond Future	151.1733	151.1733	151.3116	151.3116	0.091	0.0000	0.0000
2026/04/30	2050	04/02/2027	132.39 Call	Bond Future	18783.3100	18.7833	18921.6300	18.9216	0.736	0.0000	0.0000
2026/04/30	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2050	06/05/2027	150.46 Call	Bond Future	3560.2300	3.5602	3822.9100	3.8229	7.378	0.0000	0.0000
2026/04/30	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	2050	06/05/2027		Bond Future	154.0202	154.0202	154.2829	154.2829	0.171	0.0000	0.0000
2026/04/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	AL37	07/05/2026		Index Future	1251.2790	1251.2790	1253.7270	1253.7270	0.196	0.0000	0.0000
2026/04/30	AL37	06/08/2026		Index Future	1273.7860	1273.7860	1276.3710	1276.3710	0.203	0.0000	0.0000
2026/04/30	AL37	05/11/2026		Index Future	1297.4490	1297.4490	1300.4470	1300.4470	0.231	0.0000	0.0000
2026/04/30	AL37	04/02/2027		Index Future	1321.8630	1321.8630	1325.5900	1325.5900	0.282	0.0000	0.0000
2026/04/30	AL37	06/05/2027		Index Future	1346.4700	1346.4700	1351.3300	1351.3300	0.361	0.0000	0.0000
2026/04/30	AL7T	07/05/2026		Index Future	1612.5180	1612.5180	1617.2320	1617.2320	0.292	0.0000	0.0000
2026/04/30	AL7T	06/08/2026		Index Future	1641.5220	1641.5220	1646.4420	1646.4420	0.300	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
2026/04/30	AL7T	05/11/2026	Index Future	1672.0180	1672.0180	1677.4990	1677.4990	0.328	0.0000	0.0000
2026/04/30	AL7T	04/02/2027	Index Future	1703.4790	1703.4790	1709.9320	1709.9320	0.379	0.0000	0.0000
2026/04/30	AL7T	06/05/2027	Index Future	1735.1900	1735.1900	1743.1350	1743.1350	0.458	0.0000	0.0000
2026/04/30	ALBI	07/05/2026	Index Future	1364.8840	1364.8840	1369.0420	1369.0420	0.305	0.0000	0.0000
2026/04/30	ALBI	06/08/2026	Index Future	1389.4340	1389.4340	1393.7690	1393.7690	0.312	0.0000	0.0000
2026/04/30	ALBI	05/11/2026	Index Future	1415.2460	1415.2460	1420.0600	1420.0600	0.340	0.0000	0.0000
2026/04/30	ALBI	04/02/2027	Index Future	1441.8760	1441.8760	1447.5150	1447.5150	0.391	0.0000	0.0000
2026/04/30	ALBI	06/05/2027	Index Future	1468.7180	1468.7180	1475.6230	1475.6230	0.470	0.0000	0.0000
2026/04/30	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C039	31/03/2039	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/04/30	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C213	28/02/2031	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C214	28/02/2041	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C253	31/03/2053	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	C219	31/03/2029	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	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	
2026/04/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/04/30	ES33	07/05/2026		Bond Future	9.2820	91.8270	9.2359	92.0544	0.496	0.0000	0.0000
2026/04/30	ES33	07/05/2026	11.69 Call	Bond Future	10946.4900	10.9465	11173.9000	11.1739	2.077	0.0000	0.0000
2026/04/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES33	06/08/2026		Bond Future	9.3682	93.5195	9.3185	93.7580	0.531	0.0000	0.0000
2026/04/30	ES33	06/08/2026	12.02 Call	Bond Future	11650.9000	11.6509	11889.3400	11.8893	2.047	0.0000	0.0000
2026/04/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES33	05/11/2026		Bond Future	9.4515	91.4674	9.3938	91.7364	0.611	0.0000	0.0000
2026/04/30	ES33	05/11/2026	10.83 Call	Bond Future	6138.9600	6.1390	6408.0300	6.4080	4.383	0.0000	0.0000
2026/04/30	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES33	04/02/2027		Bond Future	9.5412	93.2096	9.4700	93.5317	0.747	0.0000	0.0000
2026/04/30	ES33	04/02/2027	9.70 Call	Bond Future	713.0200	0.7130	1035.1400	1.0351	45.177	0.0000	0.0000
2026/04/30	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES33	06/05/2027		Bond Future	9.6375	91.1695	9.5457	91.5722	0.953	0.0000	0.0000
2026/04/30	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES33	06/05/2027	8.80 Put	Bond Future	3755.7900	3.7558	3353.0900	3.3531	10.722	0.0000	0.0000
2026/04/30	ES42	07/05/2026		Bond Future	9.7858	90.1085	9.7950	90.0405	0.094	0.0000	0.0000
2026/04/30	ES42	07/05/2026	12.20 Call	Bond Future	15467.0400	15.4670	15399.0400	15.3990	0.440	0.0000	0.0000
2026/04/30	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	
2026/04/30	ES42	06/08/2026		Bond Future	9.8583	91.7694	9.8669	91.7067	0.087	0.0000	0.0000
2026/04/30	ES42	06/08/2026	12.65 Call	Bond Future	17295.0400	17.2950	17232.3700	17.2324	0.362	0.0000	0.0000
2026/04/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES42	05/11/2026		Bond Future	9.9259	89.2137	9.9312	89.1758	0.053	0.0000	0.0000
2026/04/30	ES42	05/11/2026	11.66 Call	Bond Future	11248.9200	11.2489	11211.0000	11.2110	0.337	0.0000	0.0000
2026/04/30	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES42	04/02/2027		Bond Future	9.9946	90.9130	9.9935	90.9213	0.012	0.0000	0.0000
2026/04/30	ES42	04/02/2027	10.29 Call	Bond Future	2053.1000	2.0531	2061.3800	2.0614	0.403	0.0000	0.0000
2026/04/30	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES42	06/05/2027		Bond Future	10.0699	88.3602	10.0581	88.4420	0.117	0.0000	0.0000
2026/04/30	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	ES42	06/05/2027	9.33 Put	Bond Future	5382.1400	5.3821	5300.3100	5.3003	1.520	0.0000	0.0000
2026/04/30	GOVI	07/05/2026		GOVI	1338.4900	1338.4900	1342.7250	1342.7250	0.316	0.0000	0.0000
2026/04/30	GOVI	07/05/2026	1,177. Call 00	GOVI	1614900.0000	161.4900	1657250.0000	165.7250	2.622	0.0000	0.0000
2026/04/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	GOVI	06/08/2026		GOVI	1362.5650	1362.5650	1366.9770	1366.9770	0.324	0.0000	0.0000
2026/04/30	GOVI	06/08/2026	1,189. Call 00	GOVI	1735650.0000	173.5650	1779770.0000	177.9770	2.542	0.0000	0.0000
2026/04/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	GOVI	05/11/2026		GOVI	1387.8780	1387.8780	1392.7620	1392.7620	0.352	0.0000	0.0000
2026/04/30	GOVI	05/11/2026	1,277. Call 00	GOVI	1108780.0000	110.8780	1157620.0000	115.7620	4.405	0.0000	0.0000
2026/04/30	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	GOVI	04/02/2027		GOVI	1413.9930	1413.9930	1419.6900	1419.6900	0.403	0.0000	0.0000
2026/04/30	GOVI	04/02/2027	1,369. Call 00	GOVI	449930.0000	44.9930	506900.0000	50.6900	12.662	0.0000	0.0000
2026/04/30	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	GOVI	06/05/2027		GOVI	1440.3150	1440.3150	1447.2570	1447.2570	0.482	0.0000	0.0000
2026/04/30	GOVI	06/05/2027	1,427. Call 00	GOVI	133150.0000	13.3150	202570.0000	20.2570	52.137	0.0000	0.0000
2026/04/30	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/04/30	I258	07/05/2026		Bond Future	133.6322	133.6322	133.6374	133.6374	0.004	0.0000	0.0000
2026/04/30	I258	07/05/2026	113.73 Call	Bond Future	19902.2100	19.9022	19907.3800	19.9074	0.026	0.0000	0.0000
2026/04/30	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	I258	06/08/2026		Bond Future	133.2394	133.2394	133.2544	133.2544	0.011	0.0000	0.0000
2026/04/30	I258	06/08/2026	112.95 Call	Bond Future	20294.3949	20.2944	20309.1686	20.3092	0.073	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	
2026/04/30	I258	06/08/2026	112.95 Put	Bond Future	4.9749	0.0050	4.8186	0.0048	3.141	0.0000	0.0000
2026/04/30	I258	05/11/2026		Bond Future	135.7199	135.7199	135.7734	135.7734	0.039	0.0000	0.0000
2026/04/30	I258	05/11/2026	114.95 Call	Bond Future	20822.5189	20.8225	20874.6140	20.8746	0.250	0.0000	0.0000
2026/04/30	I258	05/11/2026	114.95 Put	Bond Future	52.5989	0.0526	51.2340	0.0512	2.595	0.0000	0.0000
2026/04/30	I258	04/02/2027		Bond Future	135.3892	135.3892	135.5138	135.5138	0.092	0.0000	0.0000
2026/04/30	I258	04/02/2027	118.90 Call	Bond Future	16892.2000	16.8922	16991.0392	16.9910	0.585	0.0000	0.0000
2026/04/30	I258	04/02/2027	118.90 Put	Bond Future	402.9900	0.4030	377.1992	0.3772	6.400	0.0000	0.0000
2026/04/30	I258	06/05/2027		Bond Future	137.9383	137.9383	138.1750	138.1750	0.172	0.0000	0.0000
2026/04/30	I258	06/05/2027	134.78 Call	Bond Future	7169.6762	7.1697	7222.9274	7.2229	0.743	0.0000	0.0000
2026/04/30	I258	06/05/2027	134.78 Put	Bond Future	4011.3662	4.0114	3827.9174	3.8279	4.573	0.0000	0.0000
2026/04/30	IGOV	07/05/2026		Index Future	444.8920	444.8920	444.7540	444.7540	0.031	0.0000	0.0000
2026/04/30	IGOV	06/08/2026		Index Future	453.0050	453.0050	452.8980	452.8980	0.024	0.0000	0.0000
2026/04/30	IGOV	05/11/2026		Index Future	461.5290	461.5290	461.5490	461.5490	0.004	0.0000	0.0000
2026/04/30	IGOV	04/02/2027		Index Future	470.3200	470.3200	470.5790	470.5790	0.055	0.0000	0.0000
2026/04/30	IGOV	06/05/2027		Index Future	479.1800	479.1800	479.8210	479.8210	0.134	0.0000	0.0000
2026/04/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/04/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/04/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/04/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/04/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/04/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/04/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/04/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/04/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/04/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/04/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/04/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/04/30	R033	07/05/2026		Bond Future	8.6659	107.9395	8.6150	108.2113	0.588	0.0000	0.0000
2026/04/30	R033	07/05/2026	10.38 Call	Bond Future	8651.2600	8.6513	8923.0400	8.9230	3.142	0.0000	0.0000
2026/04/30	R033	07/05/2026	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R033	06/08/2026		Bond Future	8.7364	109.9019	8.6812	110.1867	0.631	0.0000	0.0000
2026/04/30	R033	06/08/2026	10.25 Call	Bond Future	7731.5200	7.7315	7914.7300	7.9147	2.370	0.0000	0.0000
2026/04/30	R033	06/08/2026	10.25 Put	Bond Future	283.9200	0.2839	182.3500	0.1824	35.774	0.0000	0.0000
2026/04/30	R033	05/11/2026		Bond Future	8.7994	106.8802	8.7351	107.2011	0.730	0.0000	0.0000
2026/04/30	R033	05/11/2026	9.33 Call	Bond Future	4112.4100	4.1124	4112.2000	4.1122	0.005	0.0000	0.0000
2026/04/30	R033	05/11/2026	9.33 Put	Bond Future	1509.0800	1.5091	1187.9600	1.1880	21.279	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	
2026/04/30	R033	04/02/2027		Bond Future	8.8646	108.8914	8.7852	109.2745	0.896	0.0000	0.0000
2026/04/30	R033	04/02/2027	8.65 Call	Bond Future	2231.2800	2.2313	2188.2200	2.1882	1.930	0.0000	0.0000
2026/04/30	R033	04/02/2027	8.65 Put	Bond Future	3270.7800	3.2708	2844.6200	2.8446	13.029	0.0000	0.0000
2026/04/30	R033	06/05/2027		Bond Future	8.9397	105.8748	8.8370	106.3526	1.149	0.0000	0.0000
2026/04/30	R033	06/05/2027	7.93 Call	Bond Future	1075.1300	1.0751	1145.4800	1.1455	6.543	0.0000	0.0000
2026/04/30	R033	06/05/2027	7.93 Put	Bond Future	5893.8200	5.8938	5486.3700	5.4864	6.913	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.31 Call	Bond Future	12.7500	0.0128	6.3000	0.0063	50.588	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.31 Put	Bond Future	3252.9800	3.2530	2969.1200	2.9691	8.726	0.0000	0.0000
2026/04/30	R035	07/05/2026		Bond Future	8.8353	101.9771	8.7895	102.2545	0.519	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.86 Call	Bond Future	11316.8500	11.3169	11594.2600	11.5943	2.451	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.29 Put	Bond Future	3376.4600	3.3765	3093.6500	3.0937	8.376	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.29 Call	Bond Future	10.1900	0.0102	4.7900	0.0048	52.993	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.79 Put	Bond Future	818.6600	0.8187	548.6800	0.5487	32.978	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.79 Call	Bond Future	544.5900	0.5446	552.0200	0.5520	1.364	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.20 Call	Bond Future	2273.0000	2.2730	2479.6800	2.4797	9.093	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.20 Put	Bond Future	100.5200	0.1005	29.7900	0.0298	70.364	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.66 Call	Bond Future	10276.3600	10.2764	10553.7700	10.5538	2.699	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.16 Call	Bond Future	7603.8600	7.6039	7881.2000	7.8812	3.647	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.16 Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.66 Put	Bond Future	4.1200	0.0041	0.3300	0.0003	91.990	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.66 Call	Bond Future	4829.7700	4.8298	5103.3900	5.1034	5.665	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.71 Call	Bond Future	10537.9900	10.5380	10815.4000	10.8154	2.632	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.21 Call	Bond Future	7875.7700	7.8758	8153.1300	8.1531	3.522	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.21 Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.71 Put	Bond Future	2.8000	0.0028	0.1900	0.0002	93.214	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.71 Call	Bond Future	5111.1500	5.1112	5385.9500	5.3860	5.376	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.64 Call	Bond Future	10171.4300	10.1714	10448.8400	10.4488	2.727	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.14 Call	Bond Future	7494.8000	7.4948	7772.1300	7.7721	3.700	0.0000	0.0000
2026/04/30	R035	07/05/2026	10.14 Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.64 Put	Bond Future	4.8000	0.0048	0.4000	0.0004	91.667	0.0000	0.0000
2026/04/30	R035	07/05/2026	9.64 Call	Bond Future	4717.0600	4.7171	4990.0700	4.9901	5.788	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.55 Call	Bond Future	119.2100	0.1192	94.4000	0.0944	20.812	0.0000	0.0000
2026/04/30	R035	07/05/2026	8.55 Put	Bond Future	1862.3600	1.8624	1560.1400	1.5601	16.228	0.0000	0.0000
2026/04/30	R035	06/08/2026	10.22 Call	Bond Future	7834.8300	7.8348	7986.9600	7.9870	1.942	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
2026/04/30	R035	06/08/2026	10.22 Put	Bond Future	423.8500	0.4239	285.9400	0.2859	32.537	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.72 Call	Bond Future	5483.0800	5.4831	5559.3500	5.5594	1.391	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.72 Put	Bond Future	788.9900	0.7890	575.2200	0.5752	27.094	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.22 Put	Bond Future	1475.0700	1.4751	1170.3400	1.1703	20.659	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.22 Call	Bond Future	3346.9600	3.3470	3332.2700	3.3323	0.439	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.29 Put	Bond Future	4407.9600	4.4080	4070.6800	4.0707	7.652	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.29 Call	Bond Future	734.5900	0.7346	687.3500	0.6874	6.431	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.79 Put	Bond Future	2494.7700	2.4948	2143.9100	2.1439	14.064	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.79 Call	Bond Future	1851.8600	1.8519	1791.0400	1.7910	3.284	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.39 Call	Bond Future	4036.8300	4.0368	4053.2500	4.0533	0.407	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.39 Put	Bond Future	1193.2900	1.1933	919.6700	0.9197	22.930	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.71 Call	Bond Future	5437.5900	5.4376	5512.1000	5.5121	1.370	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.71 Put	Bond Future	798.9000	0.7989	583.3700	0.5834	26.978	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.21 Call	Bond Future	3307.9000	3.3079	3291.7400	3.2917	0.489	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.21 Put	Bond Future	1493.5500	1.4936	1187.3500	1.1874	20.501	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.71 Put	Bond Future	2745.0300	2.7450	2391.1600	2.3912	12.891	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.71 Call	Bond Future	1625.0300	1.6250	1561.2000	1.5612	3.928	0.0000	0.0000
2026/04/30	R035	06/08/2026	10.13 Call	Bond Future	7403.0500	7.4031	7543.2100	7.5432	1.893	0.0000	0.0000
2026/04/30	R035	06/08/2026	10.13 Put	Bond Future	473.5400	0.4735	323.6600	0.3237	31.651	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.63 Call	Bond Future	5077.1900	5.0772	5137.7600	5.1378	1.193	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.63 Put	Bond Future	883.1900	0.8832	653.7200	0.6537	25.982	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.13 Put	Bond Future	1648.6900	1.6487	1330.9400	1.3309	19.273	0.0000	0.0000
2026/04/30	R035	06/08/2026	9.13 Call	Bond Future	3001.0600	3.0011	2973.3500	2.9734	0.923	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.70 Put	Bond Future	7613.0900	7.6131	7312.0800	7.3121	3.954	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.70 Call	Bond Future	210.2500	0.2103	199.2800	0.1993	5.218	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.90 Put	Bond Future	6439.0000	6.4390	6135.2100	6.1352	4.718	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.90 Call	Bond Future	319.4900	0.3195	305.7400	0.3057	4.304	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.34 Call	Bond Future	815.4200	0.8154	764.4400	0.7644	6.252	0.0000	0.0000
2026/04/30	R035	06/08/2026	8.34 Put	Bond Future	4180.4800	4.1805	3839.4600	3.8395	8.157	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.95 Put	Bond Future	6155.3900	6.1554	5852.3500	5.8524	4.923	0.0000	0.0000
2026/04/30	R035	06/08/2026	7.95 Call	Bond Future	353.6200	0.3536	340.6200	0.3406	3.676	0.0000	0.0000
2026/04/30	R035	06/08/2026		Bond Future	8.8986	103.8311	8.8495	104.1211	0.552	0.0000	0.0000
2026/04/30	R035	06/08/2026	11.06 Call	Bond Future	11855.8900	11.8559	12113.6600	12.1137	2.174	0.0000	0.0000
2026/04/30	R035	06/08/2026	11.06 Put	Bond Future	105.5500	0.1056	73.2800	0.0733	30.573	0.0000	0.0000
2026/04/30	R035	05/11/2026	9.80 Call	Bond Future	6044.8900	6.0449	6058.9100	6.0589	0.232	0.0000	0.0000
2026/04/30	R035	05/11/2026	9.80 Put	Bond Future	1348.0900	1.3481	1037.7900	1.0378	23.018	0.0000	0.0000
2026/04/30	R035	05/11/2026	9.30 Call	Bond Future	4021.2900	4.0213	3961.4200	3.9614	1.489	0.0000	0.0000
2026/04/30	R035	05/11/2026	9.30 Put	Bond Future	2078.2300	2.0782	1694.0400	1.6940	18.486	0.0000	0.0000
2026/04/30	R035	05/11/2026	8.80 Put	Bond Future	3247.2800	3.2473	2825.4700	2.8255	12.990	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	
2026/04/30	R035	05/11/2026	8.80 Call	Bond Future	2332.0200	2.3320	2234.5300	2.2345	4.180	0.0000	0.0000
2026/04/30	R035	05/11/2026		Bond Future	8.9581	101.2381	8.9019	101.5624	0.628	0.0000	0.0000
2026/04/30	R035	05/11/2026	10.03 Call	Bond Future	7035.4000	7.0354	7088.9000	7.0889	0.760	0.0000	0.0000
2026/04/30	R035	05/11/2026	10.03 Put	Bond Future	1105.8100	1.1058	834.9900	0.8350	24.491	0.0000	0.0000
2026/04/30	R035	05/11/2026	8.97 Call	Bond Future	2855.9500	2.8560	2763.3200	2.7633	3.243	0.0000	0.0000
2026/04/30	R035	05/11/2026	8.97 Put	Bond Future	2787.3700	2.7874	2370.4200	2.3704	14.959	0.0000	0.0000
2026/04/30	R035	05/11/2026	8.47 Call	Bond Future	1494.2400	1.4942	1413.9600	1.4140	5.373	0.0000	0.0000
2026/04/30	R035	05/11/2026	8.47 Put	Bond Future	4355.4300	4.3554	3950.8300	3.9508	9.290	0.0000	0.0000
2026/04/30	R035	05/11/2026	7.97 Put	Bond Future	6622.3400	6.6223	6270.2600	6.2703	5.317	0.0000	0.0000
2026/04/30	R035	05/11/2026	7.97 Call	Bond Future	719.2700	0.7193	691.5100	0.6915	3.859	0.0000	0.0000
2026/04/30	R035	04/02/2027		Bond Future	9.0203	103.1431	8.9521	103.5266	0.756	0.0000	0.0000
2026/04/30	R035	04/02/2027	9.02 Call	Bond Future	3279.0600	3.2791	3195.9800	3.1960	2.534	0.0000	0.0000
2026/04/30	R035	04/02/2027	9.02 Put	Bond Future	3280.8500	3.2809	2814.3200	2.8143	14.220	0.0000	0.0000
2026/04/30	R035	04/02/2027	7.70 Put	Bond Future	8506.2400	8.5062	8154.3900	8.1544	4.136	0.0000	0.0000
2026/04/30	R035	04/02/2027	7.70 Call	Bond Future	730.4700	0.7305	762.0700	0.7621	4.326	0.0000	0.0000
2026/04/30	R035	04/02/2027	8.20 Put	Bond Future	6048.3900	6.0484	5640.6600	5.6407	6.741	0.0000	0.0000
2026/04/30	R035	04/02/2027	8.20 Call	Bond Future	1306.2100	1.3062	1281.9300	1.2819	1.859	0.0000	0.0000
2026/04/30	R035	04/02/2027	8.85 Call	Bond Future	2764.4500	2.7645	2678.6900	2.6787	3.102	0.0000	0.0000
2026/04/30	R035	04/02/2027	8.85 Put	Bond Future	3725.7900	3.7258	3256.5800	3.2566	12.594	0.0000	0.0000
2026/04/30	R035	06/05/2027		Bond Future	9.0848	100.5583	8.9986	101.0310	0.949	0.0000	0.0000
2026/04/30	R035	06/05/2027	8.25 Call	Bond Future	1569.1300	1.5691	1608.4800	1.6085	2.508	0.0000	0.0000
2026/04/30	R035	06/05/2027	8.25 Put	Bond Future	6270.6400	6.2706	5837.3300	5.8373	6.910	0.0000	0.0000
2026/04/30	R038	07/05/2026		Bond Future	9.2107	113.0991	9.1648	113.4542	0.498	0.0000	0.0000
2026/04/30	R038	07/05/2026	11.40 Call	Bond Future	15249.9100	15.2499	15604.9400	15.6049	2.328	0.0000	0.0000
2026/04/30	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R038	06/08/2026		Bond Future	9.2809	115.1553	9.2322	115.5252	0.525	0.0000	0.0000
2026/04/30	R038	06/08/2026	11.77 Call	Bond Future	16873.2900	16.8733	17215.8200	17.2158	2.030	0.0000	0.0000
2026/04/30	R038	06/08/2026	11.77 Put	Bond Future	74.9000	0.0749	47.5000	0.0475	36.582	0.0000	0.0000
2026/04/30	R038	05/11/2026		Bond Future	9.3450	111.7891	9.2900	112.1982	0.588	0.0000	0.0000
2026/04/30	R038	05/11/2026	10.72 Call	Bond Future	10773.1700	10.7732	10863.9400	10.8639	0.843	0.0000	0.0000
2026/04/30	R038	05/11/2026	10.72 Put	Bond Future	1190.0300	1.1900	871.7100	0.8717	26.749	0.0000	0.0000
2026/04/30	R038	04/02/2027		Bond Future	9.4105	113.8927	9.3454	114.3683	0.692	0.0000	0.0000
2026/04/30	R038	04/02/2027	9.60 Call	Bond Future	5203.0800	5.2031	5081.4200	5.0814	2.338	0.0000	0.0000
2026/04/30	R038	04/02/2027	9.60 Put	Bond Future	3835.7800	3.8358	3238.5000	3.2385	15.571	0.0000	0.0000
2026/04/30	R038	06/05/2027		Bond Future	9.4823	110.5277	9.4017	111.1039	0.849	0.0000	0.0000
2026/04/30	R038	06/05/2027	8.71 Call	Bond Future	2347.2300	2.3472	2335.7900	2.3358	0.487	0.0000	0.0000
2026/04/30	R038	06/05/2027	8.71 Put	Bond Future	8049.9900	8.0500	7462.3900	7.4624	7.299	0.0000	0.0000
2026/04/30	R053	07/05/2026		Bond Future	9.3244	123.8553	9.2787	124.3905	0.490	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	
2026/04/30	R053	07/05/2026	11.69 Call	Bond Future	23080.1100	23.0801	23615.2900	23.6153	2.319	0.0000	0.0000
2026/04/30	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R053	06/08/2026	8.10 Put	Bond Future	16794.5200	16.7945	16210.5500	16.2106	3.477	0.0000	0.0000
2026/04/30	R053	06/08/2026	8.10 Call	Bond Future	400.4200	0.4004	370.6300	0.3706	7.440	0.0000	0.0000
2026/04/30	R053	06/08/2026	8.60 Put	Bond Future	10700.8700	10.7009	10053.9700	10.0540	6.045	0.0000	0.0000
2026/04/30	R053	06/08/2026	8.60 Call	Bond Future	1136.1900	1.1362	1043.4700	1.0435	8.161	0.0000	0.0000
2026/04/30	R053	06/08/2026	9.10 Call	Bond Future	2943.5100	2.9435	2747.5400	2.7475	6.658	0.0000	0.0000
2026/04/30	R053	06/08/2026	9.10 Put	Bond Future	6221.0000	6.2210	5470.8500	5.4709	12.058	0.0000	0.0000
2026/04/30	R053	06/08/2026		Bond Future	9.3777	126.1071	9.3299	126.6612	0.510	0.0000	0.0000
2026/04/30	R053	06/08/2026	12.28 Call	Bond Future	27082.3700	27.0824	27599.8400	27.5998	1.911	0.0000	0.0000
2026/04/30	R053	06/08/2026	12.28 Put	Bond Future	86.5900	0.0866	49.8800	0.0499	42.395	0.0000	0.0000
2026/04/30	R053	06/08/2026	9.60 Call	Bond Future	5987.7400	5.9877	5845.7000	5.8457	2.372	0.0000	0.0000
2026/04/30	R053	06/08/2026	9.60 Put	Bond Future	3467.7500	3.4678	2771.5300	2.7715	20.077	0.0000	0.0000
2026/04/30	R053	05/11/2026		Bond Future	9.4259	122.5639	9.3735	123.1638	0.555	0.0000	0.0000
2026/04/30	R053	05/11/2026	11.21 Call	Bond Future	19230.0200	19.2300	19423.3800	19.4234	1.006	0.0000	0.0000
2026/04/30	R053	05/11/2026	11.21 Put	Bond Future	1441.8300	1.4418	1035.3100	1.0353	28.195	0.0000	0.0000
2026/04/30	R053	04/02/2027		Bond Future	9.4742	124.8703	9.4147	125.5460	0.628	0.0000	0.0000
2026/04/30	R053	04/02/2027	9.99 Call	Bond Future	10443.8600	10.4439	10197.7300	10.1977	2.357	0.0000	0.0000
2026/04/30	R053	04/02/2027	9.99 Put	Bond Future	4846.8000	4.8468	3924.9500	3.9250	19.020	0.0000	0.0000
2026/04/30	R053	06/05/2027		Bond Future	9.5261	121.3315	9.4559	122.1203	0.737	0.0000	0.0000
2026/04/30	R053	06/05/2027	8.92 Call	Bond Future	4440.0000	4.4400	4292.5300	4.2925	3.321	0.0000	0.0000
2026/04/30	R053	06/05/2027	8.92 Put	Bond Future	11546.9500	11.5470	10610.6500	10.6107	8.109	0.0000	0.0000
2026/04/30	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/04/30	R186	07/05/2026	8.69 Call	Bond Future	23.3500	0.0234	21.8400	0.0218	6.467	0.0000	0.0000
2026/04/30	R186	07/05/2026	8.69 Put	Bond Future	23.3500	0.0234	21.8400	0.0218	6.467	0.0000	0.0000
2026/04/30	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/04/30	R186	06/08/2026	8.57 Call	Bond Future	56.0100	0.0560	55.7200	0.0557	0.518	0.0000	0.0000
2026/04/30	R186	06/08/2026	8.57 Put	Bond Future	56.0100	0.0560	55.7200	0.0557	0.518	0.0000	0.0000
2026/04/30	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/04/30	R186	05/11/2026	8.12 Call	Bond Future	38.4300	0.0384	38.3300	0.0383	0.260	0.0000	0.0000
2026/04/30	R186	05/11/2026	8.12 Put	Bond Future	38.4300	0.0384	38.3300	0.0383	0.260	0.0000	0.0000
2026/04/30	R202	07/05/2026		Bond Future	298.2276	298.2276	299.0145	299.0145	0.264	0.0000	0.0000
2026/04/30	R202	07/05/2026	277.55 Call	Bond Future	20677.6000	20.6776	21464.5200	21.4645	3.806	0.0000	0.0000
2026/04/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R202	06/08/2026		Bond Future	298.3174	298.3174	299.1408	299.1408	0.276	0.0000	0.0000
2026/04/30	R202	06/08/2026	278.86 Call	Bond Future	19457.3500	19.4574	20280.8400	20.2808	4.232	0.0000	0.0000
2026/04/30	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R202	05/11/2026		Bond Future	303.8708	303.8708	304.7948	304.7948	0.304	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	
2026/04/30	R202	05/11/2026	280.46 Call	Bond Future	23410.8400	23.4108	24334.8300	24.3348	3.947	0.0000	0.0000
2026/04/30	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R202	04/02/2027		Bond Future	304.1311	304.1311	305.2290	305.2290	0.361	0.0000	0.0000
2026/04/30	R202	04/02/2027	294.73 Call	Bond Future	9401.1400	9.4011	10498.9600	10.4990	11.678	0.0000	0.0000
2026/04/30	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R202	06/05/2027		Bond Future	309.8587	309.8587	311.2231	311.2231	0.440	0.0000	0.0000
2026/04/30	R202	06/05/2027	306.99 Call	Bond Future	2868.7000	2.8687	4233.0700	4.2331	47.561	0.0000	0.0000
2026/04/30	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R209	07/05/2026		Bond Future	8.9801	83.0615	8.9343	83.3233	0.510	0.0000	0.0000
2026/04/30	R209	07/05/2026	11.07 Call	Bond Future	10891.6000	10.8916	11153.4200	11.1534	2.404	0.0000	0.0000
2026/04/30	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R209	06/08/2026		Bond Future	9.0414	84.5715	8.9928	84.8443	0.538	0.0000	0.0000
2026/04/30	R209	06/08/2026	11.39 Call	Bond Future	11992.2400	11.9922	12237.4400	12.2374	2.045	0.0000	0.0000
2026/04/30	R209	06/08/2026	11.39 Put	Bond Future	87.2100	0.0872	59.6500	0.0597	31.602	0.0000	0.0000
2026/04/30	R209	05/11/2026		Bond Future	9.0966	82.9749	9.0419	83.2765	0.602	0.0000	0.0000
2026/04/30	R209	05/11/2026	10.32 Call	Bond Future	7376.3700	7.3764	7428.9400	7.4289	0.713	0.0000	0.0000
2026/04/30	R209	05/11/2026	10.32 Put	Bond Future	988.5700	0.9886	739.5100	0.7395	25.194	0.0000	0.0000
2026/04/30	R209	04/02/2027		Bond Future	9.1530	84.5363	9.0881	84.8870	0.709	0.0000	0.0000
2026/04/30	R209	04/02/2027	9.28 Call	Bond Future	3625.7700	3.6258	3537.0000	3.5370	2.448	0.0000	0.0000
2026/04/30	R209	04/02/2027	9.28 Put	Bond Future	2944.5400	2.9445	2504.9900	2.5050	14.928	0.0000	0.0000
2026/04/30	R209	04/02/2027	8.96 Call	Bond Future	2664.0500	2.6641	2566.0000	2.5660	3.680	0.0000	0.0000
2026/04/30	R209	04/02/2027	8.96 Put	Bond Future	3713.0300	3.7130	3264.2000	3.2642	12.088	0.0000	0.0000
2026/04/30	R209	04/02/2027	8.03 Put	Bond Future	7282.8300	7.2828	6908.0700	6.9081	5.146	0.0000	0.0000
2026/04/30	R209	04/02/2027	8.03 Call	Bond Future	935.3400	0.9353	911.3600	0.9114	2.564	0.0000	0.0000
2026/04/30	R209	06/05/2027		Bond Future	9.2153	82.9576	9.1351	83.3830	0.871	0.0000	0.0000
2026/04/30	R209	06/05/2027	8.41 Call	Bond Future	1638.3600	1.6384	1641.3100	1.6413	0.180	0.0000	0.0000
2026/04/30	R209	06/05/2027	8.41 Put	Bond Future	6036.1400	6.0361	5613.7600	5.6138	6.998	0.0000	0.0000
2026/04/30	R209	06/05/2027	9.32 Call	Bond Future	3854.5300	3.8545	3827.5800	3.8276	0.699	0.0000	0.0000
2026/04/30	R209	06/05/2027	9.32 Put	Bond Future	3303.6900	3.3037	2851.4100	2.8514	13.690	0.0000	0.0000
2026/04/30	R209	06/05/2027	8.25 Put	Bond Future	6706.5300	6.7065	6298.6300	6.2986	6.082	0.0000	0.0000
2026/04/30	R209	06/05/2027	8.25 Call	Bond Future	1400.0700	1.4001	1417.5000	1.4175	1.245	0.0000	0.0000
2026/04/30	R210	07/05/2026		Bond Future	261.7668	261.7668	261.7728	261.7728	0.002	0.0000	0.0000
2026/04/30	R210	07/05/2026	255.40 Call	Bond Future	6366.8200	6.3668	6372.7700	6.3728	0.093	0.0000	0.0000
2026/04/30	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R210	06/08/2026		Bond Future	266.5916	266.5916	266.6172	266.6172	0.010	0.0000	0.0000
2026/04/30	R210	06/08/2026	259.84 Call	Bond Future	6751.6300	6.7516	6777.1700	6.7772	0.378	0.0000	0.0000
2026/04/30	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R210	05/11/2026		Bond Future	268.0169	268.0169	268.1183	268.1183	0.038	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	
2026/04/30	R210	05/11/2026	253.33 Call	Bond Future	14686.9200	14.6869	14788.2700	14.7883	0.690	0.0000	0.0000
2026/04/30	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R210	04/02/2027		Bond Future	273.1219	273.1219	273.3641	273.3641	0.089	0.0000	0.0000
2026/04/30	R210	04/02/2027	266.03 Call	Bond Future	7091.9000	7.0919	7334.1000	7.3341	3.415	0.0000	0.0000
2026/04/30	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R210	06/05/2027		Bond Future	274.6481	274.6481	275.1135	275.1135	0.169	0.0000	0.0000
2026/04/30	R210	06/05/2027	271.13 Call	Bond Future	3518.0800	3.5181	3983.5400	3.9835	13.231	0.0000	0.0000
2026/04/30	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R213	07/05/2026		Bond Future	8.4060	95.9091	8.3550	96.1009	0.607	0.0000	0.0000
2026/04/30	R213	07/05/2026	9.80 Call	Bond Future	5064.3800	5.0644	5256.1300	5.2561	3.786	0.0000	0.0000
2026/04/30	R213	07/05/2026	9.80 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	R213	06/08/2026		Bond Future	8.4759	97.6528	8.4195	97.8552	0.665	0.0000	0.0000
2026/04/30	R213	06/08/2026	9.69 Call	Bond Future	4508.5700	4.5086	4619.1100	4.6191	2.452	0.0000	0.0000
2026/04/30	R213	06/08/2026	9.69 Put	Bond Future	271.9300	0.2719	180.1000	0.1801	33.770	0.0000	0.0000
2026/04/30	R213	05/11/2026		Bond Future	8.5422	95.8972	8.4741	96.1306	0.797	0.0000	0.0000
2026/04/30	R213	05/11/2026	8.75 Call	Bond Future	2055.0100	2.0550	2024.6400	2.0246	1.478	0.0000	0.0000
2026/04/30	R213	05/11/2026	8.75 Put	Bond Future	1347.1900	1.3472	1083.4500	1.0835	19.577	0.0000	0.0000
2026/04/30	R213	04/02/2027		Bond Future	8.6139	97.7017	8.5255	97.9896	1.027	0.0000	0.0000
2026/04/30	R213	04/02/2027	8.14 Call	Bond Future	1048.2300	1.0482	1021.5400	1.0215	2.546	0.0000	0.0000
2026/04/30	R213	04/02/2027	8.14 Put	Bond Future	2603.4100	2.6034	2288.8400	2.2888	12.083	0.0000	0.0000
2026/04/30	R213	06/05/2027	9.25 Call	Bond Future	3066.5700	3.0666	3156.6700	3.1567	2.938	0.0000	0.0000
2026/04/30	R213	06/05/2027	9.25 Put	Bond Future	1369.7300	1.3697	1088.7500	1.0888	20.514	0.0000	0.0000
2026/04/30	R213	06/05/2027	8.13 Put	Bond Future	2819.0500	2.8191	2481.5700	2.4816	11.971	0.0000	0.0000
2026/04/30	R213	06/05/2027	8.13 Call	Bond Future	1068.4500	1.0685	1102.0500	1.1021	3.145	0.0000	0.0000
2026/04/30	R213	06/05/2027		Bond Future	8.6925	95.9674	8.5722	96.3384	1.384	0.0000	0.0000
2026/04/30	R213	06/05/2027	7.56 Call	Bond Future	537.5300	0.5375	592.8200	0.5928	10.286	0.0000	0.0000
2026/04/30	R213	06/05/2027	7.56 Put	Bond Future	4102.3800	4.1024	3786.5900	3.7866	7.698	0.0000	0.0000
2026/04/30	R214	07/05/2026		Bond Future	9.3849	78.4411	9.3341	78.7773	0.541	0.0000	0.0000
2026/04/30	R214	07/05/2026	11.53 Call	Bond Future	12497.6400	12.4976	12833.8000	12.8338	2.690	0.0000	0.0000
2026/04/30	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R214	06/08/2026		Bond Future	9.4450	79.8672	9.3918	80.2153	0.564	0.0000	0.0000
2026/04/30	R214	06/08/2026	11.97 Call	Bond Future	14338.3500	14.3384	14641.1000	14.6411	2.111	0.0000	0.0000
2026/04/30	R214	06/08/2026	11.97 Put	Bond Future	96.9800	0.0970	51.5900	0.0516	46.803	0.0000	0.0000
2026/04/30	R214	05/11/2026		Bond Future	9.5018	78.0383	9.4435	78.4151	0.614	0.0000	0.0000
2026/04/30	R214	05/11/2026	10.97 Call	Bond Future	9718.2500	9.7183	9813.5600	9.8136	0.981	0.0000	0.0000
2026/04/30	R214	05/11/2026	10.97 Put	Bond Future	1031.0300	1.0310	749.5500	0.7496	27.301	0.0000	0.0000
2026/04/30	R214	04/02/2027		Bond Future	9.5605	79.5068	9.4939	79.9316	0.697	0.0000	0.0000
2026/04/30	R214	04/02/2027	9.90 Call	Bond Future	5216.2300	5.2162	5114.7100	5.1147	1.946	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	
2026/04/30	R214	04/02/2027	9.90 Put	Bond Future	3100.9100	3.1009	2574.5500	2.5746	16.974	0.0000	0.0000
2026/04/30	R214	06/05/2027		Bond Future	9.6198	77.6875	9.5411	78.1837	0.819	0.0000	0.0000
2026/04/30	R214	06/05/2027	8.88 Call	Bond Future	2219.8300	2.2198	2202.5100	2.2025	0.780	0.0000	0.0000
2026/04/30	R214	06/05/2027	8.88 Put	Bond Future	7062.9200	7.0629	6549.4100	6.5494	7.271	0.0000	0.0000
2026/04/30	R248	07/05/2026		Bond Future	9.3995	95.7342	9.3538	96.1361	0.486	0.0000	0.0000
2026/04/30	R248	07/05/2026	11.72 Call	Bond Future	17253.9200	17.2539	17655.7800	17.6558	2.329	0.0000	0.0000
2026/04/30	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R248	07/05/2026	8.30 Put	Bond Future	10481.2200	10.4812	10079.3500	10.0794	3.834	0.0000	0.0000
2026/04/30	R248	07/05/2026	8.30 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	R248	07/05/2026	8.70 Put	Bond Future	6467.8000	6.4678	6063.4500	6.0635	6.252	0.0000	0.0000
2026/04/30	R248	07/05/2026	8.70 Call	Bond Future	3.6000	0.0036	1.1100	0.0011	69.167	0.0000	0.0000
2026/04/30	R248	07/05/2026	9.18 Call	Bond Future	318.4300	0.3184	267.4600	0.2675	16.007	0.0000	0.0000
2026/04/30	R248	07/05/2026	9.18 Put	Bond Future	2274.2900	2.2743	1821.4600	1.8215	19.911	0.0000	0.0000
2026/04/30	R248	07/05/2026	9.19 Call	Bond Future	339.4800	0.3395	288.7100	0.2887	14.955	0.0000	0.0000
2026/04/30	R248	07/05/2026	9.19 Put	Bond Future	2204.8400	2.2048	1752.2100	1.7522	20.529	0.0000	0.0000
2026/04/30	R248	06/08/2026	9.00 Call	Bond Future	1630.7000	1.6307	1503.5500	1.5036	7.797	0.0000	0.0000
2026/04/30	R248	06/08/2026	9.00 Put	Bond Future	5709.0700	5.7091	5165.6400	5.1656	9.519	0.0000	0.0000
2026/04/30	R248	06/08/2026	10.00 Call	Bond Future	6338.2100	6.3382	6316.1800	6.3162	0.348	0.0000	0.0000
2026/04/30	R248	06/08/2026	10.00 Put	Bond Future	1802.8700	1.8029	1364.5600	1.3646	24.312	0.0000	0.0000
2026/04/30	R248	06/08/2026		Bond Future	9.4551	97.4747	9.4072	97.8910	0.506	0.0000	0.0000
2026/04/30	R248	06/08/2026	12.37 Call	Bond Future	20695.6000	20.6956	21074.8300	21.0748	1.832	0.0000	0.0000
2026/04/30	R248	06/08/2026	12.37 Put	Bond Future	70.0900	0.0701	33.0400	0.0330	52.861	0.0000	0.0000
2026/04/30	R248	05/11/2026		Bond Future	9.5072	94.8282	9.4548	95.2794	0.552	0.0000	0.0000
2026/04/30	R248	05/11/2026	11.31 Call	Bond Future	14678.6700	14.6787	14830.2500	14.8303	1.033	0.0000	0.0000
2026/04/30	R248	05/11/2026	11.31 Put	Bond Future	1075.2500	1.0753	775.5800	0.7756	27.870	0.0000	0.0000
2026/04/30	R248	04/02/2027		Bond Future	9.5608	96.6127	9.5010	97.1221	0.626	0.0000	0.0000
2026/04/30	R248	04/02/2027	10.11 Call	Bond Future	8057.9200	8.0579	7893.3300	7.8933	2.043	0.0000	0.0000
2026/04/30	R248	04/02/2027	10.11 Put	Bond Future	3585.4600	3.5855	2911.4500	2.9115	18.798	0.0000	0.0000
2026/04/30	R248	06/05/2027		Bond Future	9.6146	93.9697	9.5438	94.5657	0.736	0.0000	0.0000
2026/04/30	R248	06/05/2027	9.05 Call	Bond Future	3505.1300	3.5051	3389.2200	3.3892	3.307	0.0000	0.0000
2026/04/30	R248	06/05/2027	9.05 Put	Bond Future	8435.1600	8.4352	7723.3000	7.7233	8.439	0.0000	0.0000
2026/04/30	R2R9	07/05/2026		Bond Future	9.3207	105.2220	9.2648	105.6496	0.600	0.0000	0.0000
2026/04/30	R2R9	07/05/2026	99.91 Call	Bond Future	94372.3200	94.3723	94799.9000	94.7999	0.453	0.0000	0.0000
2026/04/30	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R2R9	06/08/2026		Bond Future	9.3904	107.1349	9.3314	107.5782	0.628	0.0000	0.0000
2026/04/30	R2R9	06/08/2026	101.74 Call	Bond Future	94015.4300	94.0154	94458.6900	94.4587	0.471	0.0000	0.0000
2026/04/30	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R2R9	05/11/2026		Bond Future	9.4543	104.1255	9.3891	104.6070	0.689	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	
2026/04/30	R2R9	05/11/2026	98.56 Call	Bond Future	93155.4400	93.1554	93636.9300	0.517	0.0000	0.0000	
2026/04/30	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/04/30	R2R9	04/02/2027		Bond Future	9.5195	106.0848	9.4444	106.6303	0.789	0.0000	0.0000
2026/04/30	R2R9	04/02/2027	9.89 Call	Bond Future	5661.6700	5.6617	5759.1000	5.7591	1.721	0.0000	0.0000
2026/04/30	R2R9	04/02/2027	9.89 Put	Bond Future	3029.3800	3.0294	2581.3600	2.5814	14.789	0.0000	0.0000
2026/04/30	R2R9	06/05/2027		Bond Future	9.5904	103.0790	9.5006	103.7200	0.937	0.0000	0.0000
2026/04/30	R2R9	06/05/2027	8.83 Call	Bond Future	2522.1500	2.5222	2531.0300	2.5310	0.352	0.0000	0.0000
2026/04/30	R2R9	06/05/2027	8.83 Put	Bond Future	8128.6200	8.1286	7496.5500	7.4966	7.776	0.0000	0.0000
2026/04/30	R4R2	07/05/2026		Bond Future	9.4505	106.6325	9.3996	107.0649	0.538	0.0000	0.0000
2026/04/30	R4R2	07/05/2026	100.23 Call	Bond Future	95543.4300	95.5434	95975.7500	95.9758	0.452	0.0000	0.0000
2026/04/30	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R4R2	06/08/2026		Bond Future	9.5180	108.5712	9.4644	109.0192	0.562	0.0000	0.0000
2026/04/30	R4R2	06/08/2026	102.06 Call	Bond Future	95153.9400	95.1539	95601.9500	95.6020	0.471	0.0000	0.0000
2026/04/30	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R4R2	05/11/2026		Bond Future	9.5799	105.4620	9.5208	105.9489	0.616	0.0000	0.0000
2026/04/30	R4R2	05/11/2026	98.76 Call	Bond Future	94239.4500	94.2395	94726.3300	94.7263	0.517	0.0000	0.0000
2026/04/30	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	R4R2	04/02/2027		Bond Future	9.6428	107.4466	9.5750	107.9982	0.703	0.0000	0.0000
2026/04/30	R4R2	04/02/2027	10.13 Call	Bond Future	6872.7000	6.8727	6952.9200	6.9529	1.167	0.0000	0.0000
2026/04/30	R4R2	04/02/2027	10.13 Put	Bond Future	3034.5300	3.0345	2563.1400	2.5631	15.534	0.0000	0.0000
2026/04/30	R4R2	06/05/2027		Bond Future	9.7107	104.3400	9.6298	104.9883	0.833	0.0000	0.0000
2026/04/30	R4R2	06/05/2027	9.00 Call	Bond Future	3099.7800	3.0998	2959.8900	2.9599	4.513	0.0000	0.0000
2026/04/30	R4R2	06/05/2027	9.00 Put	Bond Future	9004.1700	9.0042	8215.9700	8.2160	8.754	0.0000	0.0000
2026/04/30	RR87	07/05/2026		Bond Future	7.4118	102.6848	7.4004	102.6913	0.155	0.0000	0.0000
2026/04/30	RR87	07/05/2026	6.81 Call	Bond Future	0.0115	0.0000	0.0022	0.0000	81.043	0.0000	0.0000
2026/04/30	RR87	07/05/2026	6.81 Put	Bond Future	339.9115	0.3399	333.4322	0.3334	1.906	0.0000	0.0000
2026/04/30	RR87	06/08/2026		Bond Future	7.4478	100.8054	7.4069	100.8198	0.548	0.0000	0.0000
2026/04/30	RR87	06/08/2026	6.53 Call	Bond Future	6.2487	0.0062	5.7200	0.0057	8.461	0.0000	0.0000
2026/04/30	RR87	06/08/2026	6.53 Put	Bond Future	330.6887	0.3307	315.7700	0.3158	4.511	0.0000	0.0000
2026/04/30	RR87	05/11/2026		Bond Future	7.2976	102.6585	6.9171	102.7020	5.214	0.0000	0.0000
2026/04/30	RR87	05/11/2026	5.27 Call	Bond Future	0.0525	0.0001	0.5313	0.0005	912.405	0.0000	0.0000
2026/04/30	RR87	05/11/2026	5.27 Put	Bond Future	232.4825	0.2325	189.4213	0.1894	18.522	0.0000	0.0000
2026/04/30	RR88	07/05/2026		Bond Future	7.6884	105.0888	7.6975	105.0751	0.118	0.0000	0.0000
2026/04/30	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/04/30	RR88	07/05/2026	6.84 Put	Bond Future	1285.0900	1.2851	1298.7800	1.2988	1.065	0.0000	0.0000
2026/04/30	RR88	06/08/2026		Bond Future	7.7705	104.1696	7.7754	104.1637	0.063	0.0000	0.0000
2026/04/30	RR88	06/08/2026	6.79 Call	Bond Future	23.8184	0.0238	20.1871	0.0202	15.245	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	
2026/04/30	RR88	06/08/2026	6.79 Put	Bond Future	1201.0584	1.2011	1203.2971	1.2033	0.186	0.0000	0.0000
2026/04/30	RR88	05/11/2026		Bond Future	7.8235	105.4329	7.8015	105.4557	0.281	0.0000	0.0000
2026/04/30	RR88	05/11/2026	6.71 Call	Bond Future	57.6870	0.0577	38.5854	0.0386	33.113	0.0000	0.0000
2026/04/30	RR88	05/11/2026	6.71 Put	Bond Future	1221.7970	1.2218	1179.8454	1.1798	3.434	0.0000	0.0000
2026/04/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/04/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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