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Registration number: 2005/022939/06  
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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/05/2026 TO 05/05/2026

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
2026/05/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/05	2029	07/05/2026		Bond Future	147.8127	147.8127	148.0221	0.142	0.0000	0.0000
2026/05/05	2029	07/05/2026	141.82 Call	Bond Future	5992.6700	5.9927	6202.0700	3.494	0.0000	0.0000
2026/05/05	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2029	06/08/2026		Bond Future	150.5474	150.5474	150.7599	0.141	0.0000	0.0000
2026/05/05	2029	06/08/2026	144.10 Call	Bond Future	6447.3700	6.4474	6659.9400	3.297	0.0000	0.0000
2026/05/05	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	
2026/05/05	2029	05/11/2026		Bond Future	151.9068	151.9068	152.1231	152.1231	0.142	0.0000	0.0000
2026/05/05	2029	05/11/2026	147.56 Call	Bond Future	4346.7600	4.3468	4563.0800	4.5631	4.977	0.0000	0.0000
2026/05/05	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2029	04/02/2027		Bond Future	154.8786	154.8786	155.0990	155.0990	0.142	0.0000	0.0000
2026/05/05	2029	04/02/2027	149.72 Call	Bond Future	5158.5900	5.1586	5378.9500	5.3790	4.272	0.0000	0.0000
2026/05/05	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2029	06/05/2027		Bond Future	156.4001	156.4001	156.6237	156.6237	0.143	0.0000	0.0000
2026/05/05	2029	06/05/2027	153.32 Call	Bond Future	3080.1400	3.0801	3303.6800	3.3037	7.257	0.0000	0.0000
2026/05/05	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.21 Put	Bond Future	3108.8900	3.1089	3231.7800	3.2318	3.953	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.71 Put	Bond Future	1491.9100	1.4919	1614.8000	1.6148	8.237	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.92 Call	Bond Future	2.3600	0.0024	0.1300	0.0001	94.492	0.0000	0.0000
2026/05/05	2030	07/05/2026	7.92 Put	Bond Future	824.4700	0.8245	945.1300	0.9451	14.635	0.0000	0.0000
2026/05/05	2030	07/05/2026		Bond Future	8.1801	101.6443	8.2192	101.5214	0.478	0.0000	0.0000
2026/05/05	2030	07/05/2026	9.39 Call	Bond Future	3716.8000	3.7168	3593.9100	3.5939	3.306	0.0000	0.0000
2026/05/05	2030	07/05/2026	9.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2030	06/08/2026		Bond Future	8.2586	99.4897	8.3013	99.3641	0.516	0.0000	0.0000
2026/05/05	2030	06/08/2026	9.22 Call	Bond Future	2982.9000	2.9829	2872.4700	2.8725	3.702	0.0000	0.0000
2026/05/05	2030	06/08/2026	9.22 Put	Bond Future	196.8700	0.1969	212.0600	0.2121	7.716	0.0000	0.0000
2026/05/05	2030	06/08/2026	7.21 Put	Bond Future	3205.9400	3.2059	3323.1000	3.3231	3.654	0.0000	0.0000
2026/05/05	2030	06/08/2026	7.21 Call	Bond Future	53.0600	0.0531	44.6000	0.0446	15.944	0.0000	0.0000
2026/05/05	2030	06/08/2026	7.71 Put	Bond Future	1859.7700	1.8598	1957.7800	1.9578	5.270	0.0000	0.0000
2026/05/05	2030	06/08/2026	7.71 Call	Bond Future	225.3700	0.2254	197.7600	0.1978	12.251	0.0000	0.0000
2026/05/05	2030	06/08/2026	8.06 Call	Bond Future	559.5100	0.5595	507.7000	0.5077	9.260	0.0000	0.0000
2026/05/05	2030	06/08/2026	8.06 Put	Bond Future	1147.4500	1.1475	1221.2600	1.2213	6.433	0.0000	0.0000
2026/05/05	2030	05/11/2026		Bond Future	8.3061	101.3471	8.3525	101.2189	0.559	0.0000	0.0000
2026/05/05	2030	05/11/2026	8.39 Call	Bond Future	1234.6500	1.2347	1163.7500	1.1638	5.743	0.0000	0.0000
2026/05/05	2030	05/11/2026	8.39 Put	Bond Future	1002.9300	1.0029	1060.2600	1.0603	5.716	0.0000	0.0000
2026/05/05	2030	04/02/2027		Bond Future	8.3463	99.2992	8.3971	99.1684	0.610	0.0000	0.0000
2026/05/05	2030	04/02/2027	7.82 Call	Bond Future	592.6800	0.5927	549.6900	0.5497	7.253	0.0000	0.0000
2026/05/05	2030	04/02/2027	7.82 Put	Bond Future	1958.4500	1.9585	2046.3100	2.0463	4.486	0.0000	0.0000
2026/05/05	2030	06/05/2027		Bond Future	8.4026	101.2273	8.4588	101.0939	0.668	0.0000	0.0000
2026/05/05	2030	06/05/2027	7.27 Call	Bond Future	349.4800	0.3495	322.3200	0.3223	7.772	0.0000	0.0000
2026/05/05	2030	06/05/2027	7.27 Put	Bond Future	3089.3700	3.0894	3195.6000	3.1956	3.439	0.0000	0.0000
2026/05/05	2031	07/05/2026		Bond Future	117.0487	117.0487	117.0770	117.0770	0.024	0.0000	0.0000
2026/05/05	2031	07/05/2026	113.84 Call	Bond Future	3208.6700	3.2087	3236.9600	3.2370	0.882	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
2026/05/05	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/05	2031	06/08/2026		Bond Future	116.7896	116.7896	116.8178	116.8178	0.024	0.0000
2026/05/05	2031	06/08/2026	113.81 Call	Bond Future	2996.1300	2.9961	3023.0800	3.0231	0.899	0.0000
2026/05/05	2031	06/08/2026	113.81 Put	Bond Future	16.5700	0.0166	15.3000	0.0153	7.664	0.0000
2026/05/05	2031	05/11/2026		Bond Future	118.9970	118.9970	119.0255	119.0255	0.024	0.0000
2026/05/05	2031	05/11/2026	111.49 Call	Bond Future	7507.0400	7.5070	7535.5100	7.5355	0.379	0.0000
2026/05/05	2031	05/11/2026	111.49 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000
2026/05/05	2031	04/02/2027		Bond Future	118.8486	118.8486	118.8768	118.8768	0.024	0.0000
2026/05/05	2031	04/02/2027	116.18 Call	Bond Future	2808.3600	2.8084	2832.3200	2.8323	0.853	0.0000
2026/05/05	2031	04/02/2027	116.18 Put	Bond Future	139.7200	0.1397	135.5100	0.1355	3.013	0.0000
2026/05/05	2031	06/05/2027		Bond Future	121.1826	121.1826	121.2113	121.2113	0.024	0.0000
2026/05/05	2031	06/05/2027	116.87 Call	Bond Future	4347.0200	4.3470	4374.5000	4.3745	0.632	0.0000
2026/05/05	2031	06/05/2027	116.87 Put	Bond Future	34.4200	0.0344	33.1700	0.0332	3.632	0.0000
2026/05/05	2032	07/05/2026		Bond Future	8.4841	99.8644	8.5284	99.6640	0.522	0.0000
2026/05/05	2032	07/05/2026	10.14 Call	Bond Future	7160.8900	7.1609	6960.5400	6.9605	2.798	0.0000
2026/05/05	2032	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2032	07/05/2026	Put	Bond Future	404.3600	0.4044	471.4100	0.4714	16.582	0.0000
2026/05/05	2032	07/05/2026	Call	Bond Future	268.7500	0.2688	135.4500	0.1355	49.600	0.0000
2026/05/05	2032	06/08/2026		Bond Future	8.5494	101.6869	8.5963	101.4824	0.549	0.0000
2026/05/05	2032	06/08/2026	10.12 Call	Bond Future	6713.3100	6.7133	6520.0100	6.5200	2.879	0.0000
2026/05/05	2032	06/08/2026	10.12 Put	Bond Future	143.8400	0.1438	155.0600	0.1551	7.800	0.0000
2026/05/05	2032	05/11/2026		Bond Future	8.6012	99.4248	8.6509	99.2162	0.578	0.0000
2026/05/05	2032	05/11/2026	9.16 Call	Bond Future	3336.7100	3.3367	3189.5700	3.1896	4.410	0.0000
2026/05/05	2032	05/11/2026	9.16 Put	Bond Future	1022.4900	1.0225	1083.9600	1.0840	6.012	0.0000
2026/05/05	2032	04/02/2027		Bond Future	8.6489	101.3476	8.7016	101.1348	0.610	0.0000
2026/05/05	2032	04/02/2027	8.48 Call	Bond Future	1739.3900	1.7394	1640.1400	1.6401	5.706	0.0000
2026/05/05	2032	04/02/2027	8.48 Put	Bond Future	2424.4500	2.4245	2537.9400	2.5379	4.681	0.0000
2026/05/05	2032	06/05/2027		Bond Future	8.6983	99.1543	8.7544	98.9375	0.645	0.0000
2026/05/05	2032	06/05/2027	7.80 Call	Bond Future	936.8000	0.9368	875.5800	0.8756	6.535	0.0000
2026/05/05	2032	06/05/2027	7.80 Put	Bond Future	4493.1600	4.4932	4648.8100	4.6488	3.464	0.0000
2026/05/05	2033	07/05/2026		Bond Future	144.4814	144.4814	144.8484	144.8484	0.254	0.0000
2026/05/05	2033	07/05/2026	135.16 Call	Bond Future	9321.3500	9.3214	9688.3700	9.6884	3.937	0.0000
2026/05/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2033	06/08/2026		Bond Future	147.1544	147.1544	147.5275	147.5275	0.254	0.0000
2026/05/05	2033	06/08/2026	134.25 Call	Bond Future	12904.3800	12.9044	13277.5000	13.2775	2.891	0.0000
2026/05/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2033	05/11/2026		Bond Future	148.3472	148.3472	148.7272	148.7272	0.256	0.0000
2026/05/05	2033	05/11/2026	137.26 Call	Bond Future	11087.2200	11.0872	11467.1600	11.4672	3.427	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
2026/05/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/05	2033	04/02/2027		Bond Future	151.2494	151.2494	151.6366	151.6366	0.256	0.0000
2026/05/05	2033	04/02/2027	142.71 Call	Bond Future	8539.4200	8.5394	8926.5900	8.9266	4.534	0.0000
2026/05/05	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2033	06/05/2027		Bond Future	152.5947	152.5947	152.9886	152.9886	0.258	0.0000
2026/05/05	2033	06/05/2027	151.21 Call	Bond Future	1384.7200	1.3847	1778.5600	1.7786	28.442	0.0000
2026/05/05	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2037	07/05/2026	9.00 Put	Bond Future	559.2300	0.5592	746.5000	0.7465	33.487	0.0000
2026/05/05	2037	07/05/2026	9.00 Call	Bond Future	267.3700	0.2674	96.9400	0.0969	63.743	0.0000
2026/05/05	2037	07/05/2026	9.49 Put	Bond Future	1.1600	0.0012	0.4800	0.0005	58.621	0.0000
2026/05/05	2037	07/05/2026	9.49 Call	Bond Future	2888.1700	2.8882	2529.7900	2.5298	12.409	0.0000
2026/05/05	2037	07/05/2026	10.06 Call	Bond Future	6410.0100	6.4100	6052.3100	6.0523	5.580	0.0000
2026/05/05	2037	07/05/2026	10.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2037	07/05/2026	12.40 Call	Bond Future	19115.3000	19.1153	18757.6000	18.7576	1.871	0.0000
2026/05/05	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2037	07/05/2026	10.95 Call	Bond Future	11559.0200	11.5590	11201.3200	11.2013	3.095	0.0000
2026/05/05	2037	07/05/2026		Bond Future	9.0441	98.6629	9.0984	98.3052	0.600	0.0000
2026/05/05	2037	07/05/2026	11.32 Call	Bond Future	13581.0600	13.5811	13223.3600	13.2234	2.634	0.0000
2026/05/05	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/05	2037	06/08/2026		Bond Future	9.1111	96.2034	9.1676	95.8387	0.620	0.0000
2026/05/05	2037	06/08/2026	11.71 Call	Bond Future	15048.5300	15.0485	14687.1400	14.6871	2.401	0.0000
2026/05/05	2037	06/08/2026	11.71 Put	Bond Future	32.0300	0.0320	35.4100	0.0354	10.553	0.0000
2026/05/05	2037	06/08/2026	11.30 Call	Bond Future	12952.6300	12.9526	12595.9500	12.5960	2.754	0.0000
2026/05/05	2037	06/08/2026	11.30 Put	Bond Future	81.6400	0.0816	89.7300	0.0897	9.909	0.0000
2026/05/05	2037	06/08/2026	10.70 Call	Bond Future	9816.4400	9.8164	9473.4000	9.4734	3.495	0.0000
2026/05/05	2037	06/08/2026	10.70 Put	Bond Future	228.1500	0.2282	249.8800	0.2499	9.524	0.0000
2026/05/05	2037	06/08/2026	10.02 Put	Bond Future	586.8300	0.5868	642.3900	0.6424	9.468	0.0000
2026/05/05	2037	06/08/2026	10.02 Call	Bond Future	6237.5300	6.2375	5928.3200	5.9283	4.957	0.0000
2026/05/05	2037	05/11/2026		Bond Future	9.1619	97.9995	9.2205	97.6277	0.640	0.0000
2026/05/05	2037	05/11/2026	10.62 Call	Bond Future	9389.5700	9.3896	9067.3100	9.0673	3.432	0.0000
2026/05/05	2037	05/11/2026	10.62 Put	Bond Future	687.6500	0.6877	737.1800	0.7372	7.203	0.0000
2026/05/05	2037	05/11/2026	10.83 Call	Bond Future	10437.0900	10.4371	10106.3800	10.1064	3.169	0.0000
2026/05/05	2037	05/11/2026	10.83 Put	Bond Future	570.8700	0.5709	611.9500	0.6120	7.196	0.0000
2026/05/05	2037	05/11/2026	10.23 Call	Bond Future	7466.2300	7.4662	7164.7700	7.1648	4.038	0.0000
2026/05/05	2037	05/11/2026	10.23 Put	Bond Future	983.9000	0.9839	1054.2300	1.0542	7.148	0.0000
2026/05/05	2037	05/11/2026	9.46 Put	Bond Future	2076.9900	2.0770	2215.8600	2.2159	6.686	0.0000
2026/05/05	2037	05/11/2026	9.46 Call	Bond Future	3948.1200	3.9481	3715.2000	3.7152	5.900	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	
2026/05/05	2037	04/02/2027		Bond Future	9.2102	95.6365	9.2711	95.2573	0.662	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.51 Call	Bond Future	4446.0200	4.4460	4214.7100	4.2147	5.203	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.51 Put	Bond Future	2599.7200	2.5997	2747.5500	2.7476	5.686	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.81 Call	Bond Future	5689.2600	5.6893	5430.0200	5.4300	4.557	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.81 Put	Bond Future	2042.6700	2.0427	2162.5700	2.1626	5.870	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.31 Call	Bond Future	3694.9700	3.6950	3484.9200	3.4849	5.685	0.0000	0.0000
2026/05/05	2037	04/02/2027	9.31 Put	Bond Future	3075.0700	3.0751	3244.1600	3.2442	5.499	0.0000	0.0000
2026/05/05	2037	04/02/2027	8.44 Put	Bond Future	6415.8700	6.4159	6682.1700	6.6822	4.151	0.0000	0.0000
2026/05/05	2037	04/02/2027	8.44 Call	Bond Future	1445.8900	1.4459	1333.0500	1.3331	7.804	0.0000	0.0000
2026/05/05	2037	06/05/2027		Bond Future	9.2644	97.4934	9.3278	97.1069	0.684	0.0000	0.0000
2026/05/05	2037	06/05/2027	8.58 Call	Bond Future	1975.6100	1.9756	1842.6600	1.8427	6.730	0.0000	0.0000
2026/05/05	2037	06/05/2027	8.58 Put	Bond Future	6287.7200	6.2877	6541.2700	6.5413	4.032	0.0000	0.0000
2026/05/05	2038	07/05/2026		Bond Future	160.4684	160.4684	160.1574	160.1574	0.194	0.0000	0.0000
2026/05/05	2038	07/05/2026	144.53 Call	Bond Future	15938.3600	15.9384	15627.4100	15.6274	1.951	0.0000	0.0000
2026/05/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2038	06/08/2026		Bond Future	161.2358	161.2358	160.9185	160.9185	0.197	0.0000	0.0000
2026/05/05	2038	06/08/2026	144.72 Call	Bond Future	16515.8000	16.5158	16198.4600	16.1985	1.921	0.0000	0.0000
2026/05/05	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2038	05/11/2026		Bond Future	164.2832	164.2832	163.9594	163.9594	0.197	0.0000	0.0000
2026/05/05	2038	05/11/2026	146.31 Call	Bond Future	17973.1900	17.9732	17649.3800	17.6494	1.802	0.0000	0.0000
2026/05/05	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2038	04/02/2027		Bond Future	165.2487	165.2487	164.9177	164.9177	0.200	0.0000	0.0000
2026/05/05	2038	04/02/2027	153.83 Call	Bond Future	11418.6600	11.4187	11087.6900	11.0877	2.899	0.0000	0.0000
2026/05/05	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2038	06/05/2027		Bond Future	168.4940	168.4940	168.1566	168.1566	0.200	0.0000	0.0000
2026/05/05	2038	06/05/2027	166.10 Call	Bond Future	2394.0200	2.3940	2056.5700	2.0566	14.096	0.0000	0.0000
2026/05/05	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.22 Call	Bond Future	19192.9000	19.1929	18632.3300	18.6323	2.921	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	11.72 Call	Bond Future	16361.8700	16.3619	15801.3000	15.8013	3.426	0.0000	0.0000
2026/05/05	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	10.70 Call	Bond Future	10101.0700	10.1011	9540.5000	9.5405	5.550	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.53 Call	Bond Future	20875.2200	20.8752	20314.6500	20.3147	2.685	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.03 Call	Bond Future	18134.5600	18.1346	17573.9900	17.5740	3.091	0.0000	0.0000
2026/05/05	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	11.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/05	2040	07/05/2026	11.12 Call	Bond Future	12761.5600	12.7616	12200.9900	12.2010	4.393	0.0000	0.0000
2026/05/05	2040	07/05/2026		Bond Future	9.2590	100.4966	9.3333	99.9360	0.803	0.0000	0.0000
2026/05/05	2040	07/05/2026	11.67 Call	Bond Future	16070.4900	16.0705	15509.9200	15.5099	3.488	0.0000	0.0000
2026/05/05	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2040	07/05/2026	8.65 Put	Bond Future	4771.1800	4.7712	5331.7400	5.3317	11.749	0.0000	0.0000
2026/05/05	2040	07/05/2026	8.65 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/05	2040	07/05/2026	Put	Bond Future	367.7200	0.3677	507.0900	0.5071	37.901	0.0000	0.0000
2026/05/05	2040	07/05/2026	Call	Bond Future	864.3100	0.8643	443.1100	0.4431	48.733	0.0000	0.0000
2026/05/05	2040	06/08/2026		Bond Future	9.3255	97.8199	9.4025	97.2486	0.826	0.0000	0.0000
2026/05/05	2040	06/08/2026	12.19 Call	Bond Future	18409.5200	18.4095	17842.0500	17.8421	3.082	0.0000	0.0000
2026/05/05	2040	06/08/2026	12.19 Put	Bond Future	23.4500	0.0235	27.3100	0.0273	16.461	0.0000	0.0000
2026/05/05	2040	05/11/2026		Bond Future	9.3769	99.6463	9.4565	99.0640	0.849	0.0000	0.0000
2026/05/05	2040	05/11/2026	11.06 Call	Bond Future	11998.1600	11.9982	11483.6600	11.4837	4.288	0.0000	0.0000
2026/05/05	2040	05/11/2026	11.06 Put	Bond Future	677.4800	0.6775	745.1900	0.7452	9.994	0.0000	0.0000
2026/05/05	2040	05/11/2026	11.27 Call	Bond Future	13167.0400	13.1670	12641.6200	12.6416	3.990	0.0000	0.0000
2026/05/05	2040	05/11/2026	11.27 Put	Bond Future	568.8300	0.5688	625.6200	0.6256	9.984	0.0000	0.0000
2026/05/05	2040	05/11/2026	10.67 Call	Bond Future	9824.1900	9.8242	9336.5100	9.3365	4.964	0.0000	0.0000
2026/05/05	2040	05/11/2026	10.67 Put	Bond Future	951.3800	0.9514	1045.9100	1.0459	9.936	0.0000	0.0000
2026/05/05	2040	05/11/2026	9.91 Put	Bond Future	1928.1900	1.9282	2110.3900	2.1104	9.449	0.0000	0.0000
2026/05/05	2040	05/11/2026	9.91 Call	Bond Future	5733.6300	5.7336	5333.6200	5.3336	6.977	0.0000	0.0000
2026/05/05	2040	04/02/2027		Bond Future	9.4264	97.0646	9.5088	96.4709	0.874	0.0000	0.0000
2026/05/05	2040	04/02/2027	9.93 Call	Bond Future	6147.7300	6.1477	5758.4000	5.7584	6.333	0.0000	0.0000
2026/05/05	2040	04/02/2027	9.93 Put	Bond Future	2599.5500	2.5996	2803.8800	2.8039	7.860	0.0000	0.0000
2026/05/05	2040	04/02/2027	10.17 Call	Bond Future	7332.6900	7.3327	6912.2200	6.9122	5.734	0.0000	0.0000
2026/05/05	2040	04/02/2027	10.17 Put	Bond Future	2158.1900	2.1582	2331.3800	2.3314	8.025	0.0000	0.0000
2026/05/05	2040	04/02/2027	9.67 Call	Bond Future	4949.5500	4.9496	4599.4500	4.5995	7.073	0.0000	0.0000
2026/05/05	2040	04/02/2027	9.67 Put	Bond Future	3209.8200	3.2098	3453.3800	3.4534	7.588	0.0000	0.0000
2026/05/05	2040	04/02/2027	8.78 Put	Bond Future	6831.4200	6.8314	7229.3500	7.2294	5.825	0.0000	0.0000
2026/05/05	2040	04/02/2027	8.78 Call	Bond Future	1992.8100	1.9928	1797.0800	1.7971	9.822	0.0000	0.0000
2026/05/05	2040	06/05/2027		Bond Future	9.4809	98.9492	9.5662	98.3440	0.900	0.0000	0.0000
2026/05/05	2040	06/05/2027	8.88 Call	Bond Future	2565.7900	2.5658	2345.2600	2.3453	8.595	0.0000	0.0000
2026/05/05	2040	06/05/2027	8.88 Put	Bond Future	6982.5400	6.9825	7367.2200	7.3672	5.509	0.0000	0.0000
2026/05/05	2043	07/05/2026		Bond Future	124.2831	124.2831	125.5691	125.5691	1.035	0.0000	0.0000
2026/05/05	2043	07/05/2026	111.70 Call	Bond Future	12583.1100	12.5831	13869.1200	13.8691	10.220	0.0000	0.0000
2026/05/05	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2043	06/08/2026		Bond Future	123.7262	123.7262	125.0355	125.0355	1.058	0.0000	0.0000
2026/05/05	2043	06/08/2026	110.88 Call	Bond Future	12849.1775	12.8492	14156.5665	14.1566	10.175	0.0000	0.0000
2026/05/05	2043	06/08/2026	110.88 Put	Bond Future	2.9375	0.0029	1.0565	0.0011	64.036	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	
2026/05/05	2043	05/11/2026		Bond Future	126.0650	126.0650	127.3986	127.3986	1.058	0.0000	0.0000
2026/05/05	2043	05/11/2026	112.84 Call	Bond Future	13256.9700	13.2570	14575.8041	14.5758	9.948	0.0000	0.0000
2026/05/05	2043	05/11/2026	112.84 Put	Bond Future	31.9600	0.0320	17.2341	0.0172	46.076	0.0000	0.0000
2026/05/05	2043	04/02/2027		Bond Future	125.6141	125.6141	126.9729	126.9729	1.082	0.0000	0.0000
2026/05/05	2043	04/02/2027	117.63 Call	Bond Future	8487.5853	8.4876	9691.4788	9.6915	14.184	0.0000	0.0000
2026/05/05	2043	04/02/2027	117.63 Put	Bond Future	503.4853	0.5035	348.5388	0.3485	30.775	0.0000	0.0000
2026/05/05	2043	06/05/2027		Bond Future	128.0810	128.0810	129.4664	129.4664	1.082	0.0000	0.0000
2026/05/05	2043	06/05/2027	127.48 Call	Bond Future	3626.0047	3.6260	4417.3037	4.4173	21.823	0.0000	0.0000
2026/05/05	2043	06/05/2027	127.48 Put	Bond Future	3025.0547	3.0251	2430.8737	2.4309	19.642	0.0000	0.0000
2026/05/05	2044	07/05/2026		Bond Future	9.3687	97.1161	9.4381	96.5483	0.740	0.0000	0.0000
2026/05/05	2044	07/05/2026	11.80 Call	Bond Future	17164.3000	17.1643	16596.5300	16.5965	3.308	0.0000	0.0000
2026/05/05	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2044	07/05/2026	10.00 Call	Bond Future	4983.3800	4.9834	4415.5600	4.4156	11.394	0.0000	0.0000
2026/05/05	2044	07/05/2026	10.00 Put	Bond Future	0.0600	0.0001	0.0100	0.0000	83.333	0.0000	0.0000
2026/05/05	2044	07/05/2026	Put	Bond Future	2909.1300	2.9091	3453.6600	3.4537	18.718	0.0000	0.0000
2026/05/05	2044	07/05/2026	Call	Bond Future	25.1800	0.0252	1.9400	0.0019	92.295	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.75 Call	Bond Future	4303.8600	4.3039	3920.2600	3.9203	8.913	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.75 Put	Bond Future	1768.0600	1.7681	1963.0900	1.9631	11.031	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.25 Call	Bond Future	2057.0300	2.0570	1804.8900	1.8049	12.257	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.25 Put	Bond Future	3541.9300	3.5419	3868.4200	3.8684	9.218	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.00 Call	Bond Future	1299.4200	1.2994	1115.5600	1.1156	14.149	0.0000	0.0000
2026/05/05	2044	06/08/2026	9.00 Put	Bond Future	4895.0200	4.8950	5289.7900	5.2898	8.065	0.0000	0.0000
2026/05/05	2044	06/08/2026		Bond Future	9.4309	94.5030	9.5026	93.9244	0.760	0.0000	0.0000
2026/05/05	2044	06/08/2026	12.42 Call	Bond Future	20200.7100	20.2007	19625.9400	19.6259	2.845	0.0000	0.0000
2026/05/05	2044	06/08/2026	12.42 Put	Bond Future	27.3000	0.0273	31.1600	0.0312	14.139	0.0000	0.0000
2026/05/05	2044	05/11/2026		Bond Future	9.4793	96.2674	9.5532	95.6778	0.779	0.0000	0.0000
2026/05/05	2044	05/11/2026	11.34 Call	Bond Future	13973.4300	13.9734	13444.2300	13.4442	3.787	0.0000	0.0000
2026/05/05	2044	05/11/2026	11.34 Put	Bond Future	679.0200	0.6790	739.4700	0.7395	8.903	0.0000	0.0000
2026/05/05	2044	04/02/2027		Bond Future	9.5259	93.7456	9.6021	93.1444	0.800	0.0000	0.0000
2026/05/05	2044	04/02/2027	10.18 Call	Bond Future	7549.0000	7.5490	7132.8000	7.1328	5.513	0.0000	0.0000
2026/05/05	2044	04/02/2027	10.18 Put	Bond Future	2572.3300	2.5723	2757.2700	2.7573	7.190	0.0000	0.0000
2026/05/05	2044	06/05/2027		Bond Future	9.5767	95.5658	9.6553	94.9529	0.821	0.0000	0.0000
2026/05/05	2044	06/05/2027	9.08 Call	Bond Future	3137.6900	3.1377	2895.1500	2.8952	7.730	0.0000	0.0000
2026/05/05	2044	06/05/2027	9.08 Put	Bond Future	7153.8000	7.1538	7524.0900	7.5241	5.176	0.0000	0.0000
2026/05/05	2046	07/05/2026		Bond Future	142.0790	142.0790	142.0853	142.0853	0.004	0.0000	0.0000
2026/05/05	2046	07/05/2026	124.95 Call	Bond Future	17128.9800	17.1290	17135.2600	17.1353	0.037	0.0000	0.0000
2026/05/05	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2046	06/08/2026		Bond Future	144.7076	144.7076	144.7133	144.7133	0.004	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	
2026/05/05	2046	06/08/2026	122.38 Call	Bond Future	22327.5800	22.3276	22333.3300	22.3333	0.026	0.0000	0.0000
2026/05/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2046	05/11/2026		Bond Future	145.1080	145.1080	145.1136	145.1136	0.004	0.0000	0.0000
2026/05/05	2046	05/11/2026	125.48 Call	Bond Future	19627.9800	19.6280	19633.6000	19.6336	0.029	0.0000	0.0000
2026/05/05	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2046	04/02/2027		Bond Future	147.9470	147.9470	147.9524	147.9524	0.004	0.0000	0.0000
2026/05/05	2046	04/02/2027	131.09 Call	Bond Future	16856.9800	16.8570	16862.3900	16.8624	0.032	0.0000	0.0000
2026/05/05	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2046	06/05/2027		Bond Future	148.4639	148.4639	148.4676	148.4676	0.002	0.0000	0.0000
2026/05/05	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2046	06/05/2027	148.99 Put	Bond Future	526.1200	0.5261	522.4400	0.5224	0.699	0.0000	0.0000
2026/05/05	2050	07/05/2026		Bond Future	147.0391	147.0391	145.8108	145.8108	0.835	0.0000	0.0000
2026/05/05	2050	07/05/2026	124.07 Call	Bond Future	22969.0800	22.9691	21740.8100	21.7408	5.347	0.0000	0.0000
2026/05/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2050	06/08/2026		Bond Future	147.3079	147.3079	146.0559	146.0559	0.850	0.0000	0.0000
2026/05/05	2050	06/08/2026	123.27 Call	Bond Future	24037.8700	24.0379	22785.9200	22.7859	5.208	0.0000	0.0000
2026/05/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2050	05/11/2026		Bond Future	150.0918	150.0918	148.8161	148.8161	0.850	0.0000	0.0000
2026/05/05	2050	05/11/2026	123.84 Call	Bond Future	26251.8300	26.2518	24976.0800	24.9761	4.860	0.0000	0.0000
2026/05/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2050	04/02/2027		Bond Future	150.5252	150.5252	149.2241	149.2241	0.864	0.0000	0.0000
2026/05/05	2050	04/02/2027	132.39 Call	Bond Future	18135.2000	18.1352	16834.1300	16.8341	7.174	0.0000	0.0000
2026/05/05	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	2050	06/05/2027		Bond Future	153.4813	153.4813	152.1547	152.1547	0.864	0.0000	0.0000
2026/05/05	2050	06/05/2027	150.46 Call	Bond Future	3021.3200	3.0213	1694.7400	1.6947	43.907	0.0000	0.0000
2026/05/05	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	AL37	07/05/2026		Index Future	1254.6870	1254.6870	1252.5750	1252.5750	0.168	0.0000	0.0000
2026/05/05	AL37	06/08/2026		Index Future	1277.3230	1277.3230	1275.1670	1275.1670	0.169	0.0000	0.0000
2026/05/05	AL37	05/11/2026		Index Future	1301.4050	1301.4050	1299.2040	1299.2040	0.169	0.0000	0.0000
2026/05/05	AL37	04/02/2027		Index Future	1326.5590	1326.5590	1324.3150	1324.3150	0.169	0.0000	0.0000
2026/05/05	AL37	06/05/2027		Index Future	1352.3190	1352.3190	1350.0310	1350.0310	0.169	0.0000	0.0000
2026/05/05	AL7T	07/05/2026		Index Future	1619.7740	1619.7740	1613.9530	1613.9530	0.359	0.0000	0.0000
2026/05/05	AL7T	06/08/2026		Index Future	1648.9980	1648.9980	1643.0640	1643.0640	0.360	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	
2026/05/05	AL7T	05/11/2026		Index Future	1680.0860	1680.0860	1674.0360	1674.0360	0.360	0.0000	0.0000
2026/05/05	AL7T	04/02/2027		Index Future	1712.5600	1712.5600	1706.3910	1706.3910	0.360	0.0000	0.0000
2026/05/05	AL7T	06/05/2027		Index Future	1745.8150	1745.8150	1739.5260	1739.5260	0.360	0.0000	0.0000
2026/05/05	ALBI	07/05/2026		Index Future	1371.6220	1371.6220	1366.3470	1366.3470	0.385	0.0000	0.0000
2026/05/05	ALBI	06/08/2026		Index Future	1396.3690	1396.3690	1390.9920	1390.9920	0.385	0.0000	0.0000
2026/05/05	ALBI	05/11/2026		Index Future	1422.6940	1422.6940	1417.2120	1417.2120	0.385	0.0000	0.0000
2026/05/05	ALBI	04/02/2027		Index Future	1450.1930	1450.1930	1444.6040	1444.6040	0.385	0.0000	0.0000
2026/05/05	ALBI	06/05/2027		Index Future	1478.3530	1478.3530	1472.6550	1472.6550	0.385	0.0000	0.0000
2026/05/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	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	
2026/05/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/05	ES33	07/05/2026		Bond Future	9.2099	92.1833	9.2640	91.9157	0.588	0.0000	0.0000
2026/05/05	ES33	07/05/2026	11.69 Call	Bond Future	11302.7400	11.3027	11035.1900	11.0352	2.367	0.0000	0.0000
2026/05/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES33	06/08/2026		Bond Future	9.2913	93.8888	9.3481	93.6158	0.612	0.0000	0.0000
2026/05/05	ES33	06/08/2026	12.02 Call	Bond Future	12020.1400	12.0201	11747.1700	11.7472	2.271	0.0000	0.0000
2026/05/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES33	05/11/2026		Bond Future	9.3653	91.8695	9.4249	91.5911	0.636	0.0000	0.0000
2026/05/05	ES33	05/11/2026	10.83 Call	Bond Future	6541.1200	6.5411	6262.7400	6.2627	4.256	0.0000	0.0000
2026/05/05	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES33	04/02/2027		Bond Future	9.4401	93.6673	9.5028	93.3833	0.664	0.0000	0.0000
2026/05/05	ES33	04/02/2027	9.70 Call	Bond Future	1170.7000	1.1707	886.7200	0.8867	24.257	0.0000	0.0000
2026/05/05	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES33	06/05/2027		Bond Future	9.5143	91.7104	9.5801	91.4209	0.692	0.0000	0.0000
2026/05/05	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES33	06/05/2027	8.80 Put	Bond Future	3214.8800	3.2149	3504.3700	3.5044	9.005	0.0000	0.0000
2026/05/05	ES42	07/05/2026		Bond Future	9.7591	90.3056	9.8284	89.7950	0.710	0.0000	0.0000
2026/05/05	ES42	07/05/2026	12.20 Call	Bond Future	15664.2300	15.6642	15153.5800	15.1536	3.260	0.0000	0.0000
2026/05/05	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	
2026/05/05	ES42	06/08/2026		Bond Future	9.8299	91.9764	9.9015	91.4559	0.729	0.0000	0.0000
2026/05/05	ES42	06/08/2026	12.65 Call	Bond Future	17502.1000	17.5021	16981.5700	16.9816	2.974	0.0000	0.0000
2026/05/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES42	05/11/2026		Bond Future	9.8930	89.4504	9.9670	88.9198	0.748	0.0000	0.0000
2026/05/05	ES42	05/11/2026	11.66 Call	Bond Future	11485.6100	11.4856	10954.9800	10.9550	4.620	0.0000	0.0000
2026/05/05	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES42	04/02/2027		Bond Future	9.9540	91.2011	10.0305	90.6600	0.768	0.0000	0.0000
2026/05/05	ES42	04/02/2027	10.29 Call	Bond Future	2341.2000	2.3412	1800.1100	1.8001	23.112	0.0000	0.0000
2026/05/05	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES42	06/05/2027		Bond Future	10.0173	88.7274	10.0964	88.1757	0.789	0.0000	0.0000
2026/05/05	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	ES42	06/05/2027	9.33 Put	Bond Future	5014.9900	5.0150	5566.6500	5.5667	11.000	0.0000	0.0000
2026/05/05	GOVI	07/05/2026		GOVI	1345.2570	1345.2570	1339.9540	1339.9540	0.394	0.0000	0.0000
2026/05/05	GOVI	07/05/2026	1,177. Call 00	GOVI	1682570.0000	168.2570	1629540.0000	162.9540	3.152	0.0000	0.0000
2026/05/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	GOVI	06/08/2026		GOVI	1369.5280	1369.5280	1364.1230	1364.1230	0.395	0.0000	0.0000
2026/05/05	GOVI	06/08/2026	1,189. Call 00	GOVI	1805280.0000	180.5280	1751230.0000	175.1230	2.994	0.0000	0.0000
2026/05/05	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	GOVI	05/11/2026		GOVI	1395.3470	1395.3470	1389.8370	1389.8370	0.395	0.0000	0.0000
2026/05/05	GOVI	05/11/2026	1,277. Call 00	GOVI	1183470.0000	118.3470	1128370.0000	112.8370	4.656	0.0000	0.0000
2026/05/05	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	GOVI	04/02/2027		GOVI	1422.3170	1422.3170	1416.6990	1416.6990	0.395	0.0000	0.0000
2026/05/05	GOVI	04/02/2027	1,369. Call 00	GOVI	533170.0000	53.3170	476990.0000	47.6990	10.537	0.0000	0.0000
2026/05/05	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	GOVI	06/05/2027		GOVI	1449.9360	1449.9360	1444.2090	1444.2090	0.395	0.0000	0.0000
2026/05/05	GOVI	06/05/2027	1,427. Call 00	GOVI	229360.0000	22.9360	172090.0000	17.2090	24.969	0.0000	0.0000
2026/05/05	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/05	I258	07/05/2026		Bond Future	133.6428	133.6428	133.6484	133.6484	0.004	0.0000	0.0000
2026/05/05	I258	07/05/2026	113.73 Call	Bond Future	19912.7700	19.9128	19918.3800	19.9184	0.028	0.0000	0.0000
2026/05/05	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	I258	06/08/2026		Bond Future	133.2591	133.2591	133.2642	133.2642	0.004	0.0000	0.0000
2026/05/05	I258	06/08/2026	112.95 Call	Bond Future	20312.9305	20.3129	20317.7625	20.3178	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	
2026/05/05	I258	06/08/2026	112.95 Put	Bond Future	3.8405	0.0038	3.6125	0.0036	5.937	0.0000	0.0000
2026/05/05	I258	05/11/2026		Bond Future	135.7780	135.7780	135.7827	135.7827	0.003	0.0000	0.0000
2026/05/05	I258	05/11/2026	114.95 Call	Bond Future	20875.3454	20.8753	20879.0952	20.8791	0.018	0.0000	0.0000
2026/05/05	I258	05/11/2026	114.95 Put	Bond Future	47.3954	0.0474	46.4152	0.0464	2.068	0.0000	0.0000
2026/05/05	I258	04/02/2027		Bond Future	135.5172	135.5172	135.5211	135.5211	0.003	0.0000	0.0000
2026/05/05	I258	04/02/2027	118.90 Call	Bond Future	16982.7444	16.9827	16983.6404	16.9836	0.005	0.0000	0.0000
2026/05/05	I258	04/02/2027	118.90 Put	Bond Future	365.5944	0.3656	362.5004	0.3625	0.846	0.0000	0.0000
2026/05/05	I258	06/05/2027		Bond Future	138.1784	138.1784	138.1825	138.1825	0.003	0.0000	0.0000
2026/05/05	I258	06/05/2027	134.78 Call	Bond Future	7197.0309	7.1970	7192.5093	7.1925	0.063	0.0000	0.0000
2026/05/05	I258	06/05/2027	134.78 Put	Bond Future	3798.6109	3.7986	3790.0493	3.7900	0.225	0.0000	0.0000
2026/05/05	IGOV	07/05/2026		Index Future	444.6670	444.6670	444.2030	444.2030	0.104	0.0000	0.0000
2026/05/05	IGOV	06/08/2026		Index Future	452.8010	452.8010	452.3260	452.3260	0.105	0.0000	0.0000
2026/05/05	IGOV	05/11/2026		Index Future	461.4460	461.4460	460.9610	460.9610	0.105	0.0000	0.0000
2026/05/05	IGOV	04/02/2027		Index Future	470.4720	470.4720	469.9770	469.9770	0.105	0.0000	0.0000
2026/05/05	IGOV	06/05/2027		Index Future	479.7120	479.7120	479.2070	479.2070	0.105	0.0000	0.0000
2026/05/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/05	R033	07/05/2026		Bond Future	8.5941	108.3229	8.6384	108.0863	0.515	0.0000	0.0000
2026/05/05	R033	07/05/2026	10.38 Call	Bond Future	9034.6900	9.0347	8798.0900	8.7981	2.619	0.0000	0.0000
2026/05/05	R033	07/05/2026	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R033	06/08/2026		Bond Future	8.6594	110.2998	8.7061	110.0584	0.539	0.0000	0.0000
2026/05/05	R033	06/08/2026	10.25 Call	Bond Future	8004.8900	8.0049	7775.9700	7.7760	2.860	0.0000	0.0000
2026/05/05	R033	06/08/2026	10.25 Put	Bond Future	159.3500	0.1594	171.8800	0.1719	7.863	0.0000	0.0000
2026/05/05	R033	05/11/2026		Bond Future	8.7122	107.3161	8.7614	107.0698	0.565	0.0000	0.0000
2026/05/05	R033	05/11/2026	9.33 Call	Bond Future	4170.8200	4.1708	3992.8100	3.9928	4.268	0.0000	0.0000
2026/05/05	R033	05/11/2026	9.33 Put	Bond Future	1131.6200	1.1316	1199.8600	1.1999	6.030	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	
2026/05/05	R033	04/02/2027		Bond Future	8.7610	109.3916	8.8130	109.1405	0.593	0.0000	0.0000
2026/05/05	R033	04/02/2027	8.65 Call	Bond Future	2225.7800	2.2258	2103.5700	2.1036	5.491	0.0000	0.0000
2026/05/05	R033	04/02/2027	8.65 Put	Bond Future	2765.0900	2.7651	2894.0500	2.8941	4.664	0.0000	0.0000
2026/05/05	R033	06/05/2027		Bond Future	8.8114	106.4719	8.8663	106.2159	0.623	0.0000	0.0000
2026/05/05	R033	06/05/2027	7.93 Call	Bond Future	1166.4800	1.1665	1092.4800	1.0925	6.344	0.0000	0.0000
2026/05/05	R033	06/05/2027	7.93 Put	Bond Future	5388.0300	5.3880	5570.0400	5.5700	3.378	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.29 Put	Bond Future	2962.7700	2.9628	3322.5100	3.3225	12.142	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.29 Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.79 Put	Bond Future	299.4500	0.2995	423.2400	0.4232	41.339	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.79 Call	Bond Future	428.9600	0.4290	192.9300	0.1929	55.024	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.20 Call	Bond Future	2577.2100	2.5772	2216.8200	2.2168	13.984	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.20 Put	Bond Future	1.1500	0.0012	0.5800	0.0006	49.565	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.66 Call	Bond Future	10679.9400	10.6799	10320.1200	10.3201	3.369	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.16 Call	Bond Future	8007.3700	8.0074	7647.5500	7.6476	4.494	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.66 Call	Bond Future	5229.2300	5.2292	4869.4100	4.8694	6.881	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.71 Call	Bond Future	10941.5700	10.9416	10581.7500	10.5818	3.289	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.21 Call	Bond Future	8279.3000	8.2793	7919.4800	7.9195	4.346	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.71 Call	Bond Future	5511.9300	5.5119	5152.1100	5.1521	6.528	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.64 Call	Bond Future	10575.0100	10.5750	10215.1900	10.2152	3.403	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.14 Call	Bond Future	7898.3000	7.8983	7538.4800	7.5385	4.556	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	9.64 Call	Bond Future	5115.8400	5.1158	4756.0200	4.7560	7.033	0.0000	0.0000
2026/05/05	R035	07/05/2026		Bond Future	8.7687	102.3807	8.8280	102.0209	0.677	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.86 Call	Bond Future	11720.4300	11.7204	11360.6100	11.3606	3.070	0.0000	0.0000
2026/05/05	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.31 Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.31 Put	Bond Future	2836.7900	2.8368	3196.4700	3.1965	12.679	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.55 Call	Bond Future	24.7300	0.0247	2.1700	0.0022	91.225	0.0000	0.0000
2026/05/05	R035	07/05/2026	8.55 Put	Bond Future	1364.3000	1.3643	1701.5600	1.7016	24.720	0.0000	0.0000
2026/05/05	R035	06/08/2026	7.70 Put	Bond Future	7178.9300	7.1789	7512.0600	7.5121	4.640	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	
2026/05/05	R035	06/08/2026	7.70 Call	Bond Future	194.0700	0.1941	160.3600	0.1604	17.370	0.0000	0.0000
2026/05/05	R035	06/08/2026	7.90 Put	Bond Future	6002.5300	6.0025	6320.3300	6.3203	5.294	0.0000	0.0000
2026/05/05	R035	06/08/2026	7.90 Call	Bond Future	301.0000	0.3010	251.9600	0.2520	16.292	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.34 Call	Bond Future	766.6700	0.7667	663.1300	0.6631	13.505	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.34 Put	Bond Future	3713.7500	3.7138	3977.0500	3.9771	7.090	0.0000	0.0000
2026/05/05	R035	06/08/2026	7.95 Put	Bond Future	5719.9700	5.7200	6033.0400	6.0330	5.473	0.0000	0.0000
2026/05/05	R035	06/08/2026	7.95 Call	Bond Future	336.1800	0.3362	282.4100	0.2824	15.994	0.0000	0.0000
2026/05/05	R035	06/08/2026		Bond Future	8.8279	104.2491	8.8899	103.8822	0.703	0.0000	0.0000
2026/05/05	R035	06/08/2026	11.06 Call	Bond Future	12229.9000	12.2299	11870.2700	11.8703	2.941	0.0000	0.0000
2026/05/05	R035	06/08/2026	11.06 Put	Bond Future	61.5800	0.0616	68.7900	0.0688	11.708	0.0000	0.0000
2026/05/05	R035	06/08/2026	10.22 Call	Bond Future	8082.0500	8.0821	7743.4900	7.7435	4.189	0.0000	0.0000
2026/05/05	R035	06/08/2026	10.22 Put	Bond Future	253.0900	0.2531	281.3700	0.2814	11.174	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.72 Call	Bond Future	5634.4400	5.6344	5324.7700	5.3248	5.496	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.72 Put	Bond Future	522.3700	0.5224	579.5400	0.5795	10.944	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.22 Put	Bond Future	1089.9600	1.0900	1201.1600	1.2012	10.202	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.22 Call	Bond Future	3379.8300	3.3798	3124.1900	3.1242	7.564	0.0000	0.0000
2026/05/05	R035	06/08/2026	10.13 Call	Bond Future	7635.2900	7.6353	7300.5800	7.3006	4.384	0.0000	0.0000
2026/05/05	R035	06/08/2026	10.13 Put	Bond Future	287.8000	0.2878	319.9300	0.3199	11.164	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.63 Call	Bond Future	5208.3800	5.2084	4906.2600	4.9063	5.801	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.63 Put	Bond Future	596.4000	0.5964	661.1200	0.6611	10.852	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.13 Put	Bond Future	1245.0500	1.2451	1369.3900	1.3694	9.987	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.13 Call	Bond Future	3015.4000	3.0154	2772.9000	2.7729	8.042	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.29 Put	Bond Future	3943.6400	3.9436	4214.9000	4.2149	6.878	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.29 Call	Bond Future	688.2500	0.6883	592.6700	0.5927	13.887	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.79 Put	Bond Future	2037.7100	2.0377	2219.9900	2.2200	8.945	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.79 Call	Bond Future	1812.7800	1.8128	1628.2200	1.6282	10.181	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.39 Call	Bond Future	4110.8300	4.1108	3833.3500	3.8334	6.750	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.39 Put	Bond Future	849.3100	0.8493	938.6700	0.9387	10.521	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.71 Call	Bond Future	5586.7100	5.5867	5277.8300	5.2778	5.529	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.71 Put	Bond Future	530.0400	0.5300	588.0000	0.5880	10.935	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.21 Call	Bond Future	3338.6900	3.3387	3084.4600	3.0845	7.615	0.0000	0.0000
2026/05/05	R035	06/08/2026	9.21 Put	Bond Future	1106.3600	1.1064	1218.9700	1.2190	10.178	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.71 Put	Bond Future	2280.6400	2.2806	2477.7900	2.4778	8.645	0.0000	0.0000
2026/05/05	R035	06/08/2026	8.71 Call	Bond Future	1578.6200	1.5786	1408.9300	1.4089	10.749	0.0000	0.0000
2026/05/05	R035	05/11/2026	9.80 Call	Bond Future	6135.4500	6.1355	5842.1900	5.8422	4.780	0.0000	0.0000
2026/05/05	R035	05/11/2026	9.80 Put	Bond Future	984.2900	0.9843	1065.0000	1.0650	8.200	0.0000	0.0000
2026/05/05	R035	05/11/2026	9.30 Call	Bond Future	4019.0300	4.0190	3771.7900	3.7718	6.152	0.0000	0.0000
2026/05/05	R035	05/11/2026	9.30 Put	Bond Future	1621.6100	1.6216	1748.3400	1.7483	7.815	0.0000	0.0000
2026/05/05	R035	05/11/2026	8.80 Put	Bond Future	2731.0000	2.7310	2922.2000	2.9222	7.001	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	
2026/05/05	R035	05/11/2026	8.80 Call	Bond Future	2270.1000	2.2701	2087.3300	2.0873	8.051	0.0000	0.0000
2026/05/05	R035	05/11/2026		Bond Future	8.8794	101.6924	8.9441	101.3185	0.729	0.0000	0.0000
2026/05/05	R035	05/11/2026	10.03 Call	Bond Future	7172.6700	7.1727	6864.0400	6.8640	4.303	0.0000	0.0000
2026/05/05	R035	05/11/2026	10.03 Put	Bond Future	788.7200	0.7887	854.0600	0.8541	8.284	0.0000	0.0000
2026/05/05	R035	05/11/2026	8.97 Call	Bond Future	2806.5000	2.8065	2600.1300	2.6001	7.353	0.0000	0.0000
2026/05/05	R035	05/11/2026	8.97 Put	Bond Future	2283.5600	2.2836	2451.1600	2.4512	7.339	0.0000	0.0000
2026/05/05	R035	05/11/2026	8.47 Call	Bond Future	1435.8900	1.4359	1299.9600	1.3000	9.467	0.0000	0.0000
2026/05/05	R035	05/11/2026	8.47 Put	Bond Future	3842.7200	3.8427	4080.7600	4.0808	6.195	0.0000	0.0000
2026/05/05	R035	05/11/2026	7.97 Put	Bond Future	6147.7900	6.1478	6443.5100	6.4435	4.810	0.0000	0.0000
2026/05/05	R035	05/11/2026	7.97 Call	Bond Future	699.0800	0.6991	620.8300	0.6208	11.193	0.0000	0.0000
2026/05/05	R035	04/02/2027	7.70 Put	Bond Future	8031.9900	8.0320	8339.9300	8.3399	3.834	0.0000	0.0000
2026/05/05	R035	04/02/2027	7.70 Call	Bond Future	772.0900	0.7721	698.7300	0.6987	9.501	0.0000	0.0000
2026/05/05	R035	04/02/2027	8.20 Put	Bond Future	5529.0900	5.5291	5796.7500	5.7968	4.841	0.0000	0.0000
2026/05/05	R035	04/02/2027	8.20 Call	Bond Future	1302.7800	1.3028	1189.1400	1.1891	8.723	0.0000	0.0000
2026/05/05	R035	04/02/2027	8.85 Call	Bond Future	2721.9700	2.7220	2533.7800	2.5338	6.914	0.0000	0.0000
2026/05/05	R035	04/02/2027	8.85 Put	Bond Future	3167.4400	3.1674	3360.5500	3.3606	6.097	0.0000	0.0000
2026/05/05	R035	04/02/2027		Bond Future	8.9287	103.6590	8.9964	103.2777	0.758	0.0000	0.0000
2026/05/05	R035	04/02/2027	9.02 Call	Bond Future	3245.7700	3.2458	3037.6700	3.0377	6.411	0.0000	0.0000
2026/05/05	R035	04/02/2027	9.02 Put	Bond Future	2731.6900	2.7317	2904.8900	2.9049	6.340	0.0000	0.0000
2026/05/05	R035	06/05/2027		Bond Future	8.9740	101.1660	9.0448	100.7773	0.788	0.0000	0.0000
2026/05/05	R035	06/05/2027	8.25 Call	Bond Future	1636.1700	1.6362	1509.7800	1.5098	7.725	0.0000	0.0000
2026/05/05	R035	06/05/2027	8.25 Put	Bond Future	5729.9800	5.7300	5992.3200	5.9923	4.578	0.0000	0.0000
2026/05/05	R038	07/05/2026		Bond Future	9.1340	113.6939	9.1933	113.2340	0.649	0.0000	0.0000
2026/05/05	R038	07/05/2026	11.40 Call	Bond Future	15844.7100	15.8447	15384.7600	15.3848	2.903	0.0000	0.0000
2026/05/05	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R038	06/08/2026		Bond Future	9.2002	115.7688	9.2618	115.2999	0.670	0.0000	0.0000
2026/05/05	R038	06/08/2026	11.77 Call	Bond Future	17449.7500	17.4498	16985.5200	16.9855	2.660	0.0000	0.0000
2026/05/05	R038	06/08/2026	11.77 Put	Bond Future	37.8700	0.0379	42.5000	0.0425	12.226	0.0000	0.0000
2026/05/05	R038	05/11/2026		Bond Future	9.2569	112.4460	9.3209	111.9680	0.692	0.0000	0.0000
2026/05/05	R038	05/11/2026	10.72 Call	Bond Future	11049.1600	11.0492	10635.5500	10.6356	3.743	0.0000	0.0000
2026/05/05	R038	05/11/2026	10.72 Put	Bond Future	809.0900	0.8091	873.4300	0.8734	7.952	0.0000	0.0000
2026/05/05	R038	04/02/2027		Bond Future	9.3109	114.6208	9.3775	114.1334	0.715	0.0000	0.0000
2026/05/05	R038	04/02/2027	9.60 Call	Bond Future	5202.5700	5.2026	4907.9500	4.9080	5.663	0.0000	0.0000
2026/05/05	R038	04/02/2027	9.60 Put	Bond Future	3107.1400	3.1071	3299.8700	3.2999	6.203	0.0000	0.0000
2026/05/05	R038	06/05/2027		Bond Future	9.3660	111.3613	9.4351	110.8645	0.739	0.0000	0.0000
2026/05/05	R038	06/05/2027	8.71 Call	Bond Future	2402.6800	2.4027	2228.6900	2.2287	7.241	0.0000	0.0000
2026/05/05	R038	06/05/2027	8.71 Put	Bond Future	7271.9100	7.2719	7594.7200	7.5947	4.439	0.0000	0.0000
2026/05/05	R053	07/05/2026		Bond Future	9.2430	124.8111	9.3125	123.9940	0.752	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	
2026/05/05	R053	07/05/2026	11.69 Call	Bond Future	24035.9600	24.0360	23218.8000	23.2188	3.400	0.0000	0.0000
2026/05/05	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R053	06/08/2026		Bond Future	9.2932	127.0889	9.3648	126.2562	0.770	0.0000	0.0000
2026/05/05	R053	06/08/2026	12.28 Call	Bond Future	28016.4300	28.0164	27189.4100	27.1894	2.952	0.0000	0.0000
2026/05/05	R053	06/08/2026	12.28 Put	Bond Future	38.7900	0.0388	44.5000	0.0445	14.720	0.0000	0.0000
2026/05/05	R053	06/08/2026	8.10 Put	Bond Future	15785.4700	15.7855	16546.9500	16.5470	4.824	0.0000	0.0000
2026/05/05	R053	06/08/2026	8.10 Call	Bond Future	373.2300	0.3732	301.9800	0.3020	19.090	0.0000	0.0000
2026/05/05	R053	06/08/2026	8.60 Put	Bond Future	9655.5000	9.6555	10313.9900	10.3140	6.820	0.0000	0.0000
2026/05/05	R053	06/08/2026	8.60 Call	Bond Future	1072.6800	1.0727	898.4400	0.8984	16.243	0.0000	0.0000
2026/05/05	R053	06/08/2026	9.10 Call	Bond Future	2845.6100	2.8456	2488.8700	2.4889	12.537	0.0000	0.0000
2026/05/05	R053	06/08/2026	9.10 Put	Bond Future	5141.2400	5.1412	5617.2300	5.6172	9.258	0.0000	0.0000
2026/05/05	R053	06/08/2026	9.60 Call	Bond Future	6039.0800	6.0391	5489.6200	5.4896	9.098	0.0000	0.0000
2026/05/05	R053	06/08/2026	9.60 Put	Bond Future	2537.2300	2.5372	2820.5000	2.8205	11.165	0.0000	0.0000
2026/05/05	R053	05/11/2026		Bond Future	9.3358	123.5992	9.4095	122.7506	0.789	0.0000	0.0000
2026/05/05	R053	05/11/2026	11.21 Call	Bond Future	19775.3700	19.7754	19012.4100	19.0124	3.858	0.0000	0.0000
2026/05/05	R053	05/11/2026	11.21 Put	Bond Future	951.9300	0.9519	1037.5200	1.0375	8.991	0.0000	0.0000
2026/05/05	R053	04/02/2027		Bond Future	9.3759	125.9896	9.4518	125.1245	0.809	0.0000	0.0000
2026/05/05	R053	04/02/2027	9.99 Call	Bond Future	10454.6600	10.4547	9860.8300	9.8608	5.680	0.0000	0.0000
2026/05/05	R053	04/02/2027	9.99 Put	Bond Future	3738.2500	3.7383	4009.5800	4.0096	7.258	0.0000	0.0000
2026/05/05	R053	06/05/2027		Bond Future	9.4160	122.5726	9.4940	121.6907	0.829	0.0000	0.0000
2026/05/05	R053	06/05/2027	8.92 Call	Bond Future	4433.6300	4.4336	4084.9100	4.0849	7.865	0.0000	0.0000
2026/05/05	R053	06/05/2027	8.92 Put	Bond Future	10299.5000	10.2995	10832.6800	10.8327	5.177	0.0000	0.0000
2026/05/05	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/05/05	R186	07/05/2026	8.69 Call	Bond Future	14.3000	0.0143	11.6700	0.0117	18.392	0.0000	0.0000
2026/05/05	R186	07/05/2026	8.69 Put	Bond Future	14.3000	0.0143	11.6700	0.0117	18.392	0.0000	0.0000
2026/05/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/05	R186	06/08/2026	8.57 Call	Bond Future	54.5800	0.0546	54.2800	0.0543	0.550	0.0000	0.0000
2026/05/05	R186	06/08/2026	8.57 Put	Bond Future	54.5800	0.0546	54.2800	0.0543	0.550	0.0000	0.0000
2026/05/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/05	R186	05/11/2026	8.12 Call	Bond Future	37.9200	0.0379	37.8200	0.0378	0.264	0.0000	0.0000
2026/05/05	R186	05/11/2026	8.12 Put	Bond Future	37.9200	0.0379	37.8200	0.0378	0.264	0.0000	0.0000
2026/05/05	R202	07/05/2026		Bond Future	298.8341	298.8341	298.8475	298.8475	0.004	0.0000	0.0000
2026/05/05	R202	07/05/2026	277.55 Call	Bond Future	21284.1400	21.2841	21297.4500	21.2975	0.063	0.0000	0.0000
2026/05/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R202	06/08/2026		Bond Future	298.9556	298.9556	298.9678	298.9678	0.004	0.0000	0.0000
2026/05/05	R202	06/08/2026	278.86 Call	Bond Future	20095.5600	20.0956	20107.8000	20.1078	0.061	0.0000	0.0000
2026/05/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R202	05/11/2026		Bond Future	304.6054	304.6054	304.6170	304.6170	0.004	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	
2026/05/05	R202	05/11/2026	280.46 Call	Bond Future	24145.3700	24.1454	24157.0000	24.1570	0.048	0.0000	0.0000
2026/05/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R202	04/02/2027		Bond Future	305.0337	305.0337	305.0454	305.0454	0.004	0.0000	0.0000
2026/05/05	R202	04/02/2027	294.73 Call	Bond Future	10303.7300	10.3037	10315.3700	10.3154	0.113	0.0000	0.0000
2026/05/05	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R202	06/05/2027		Bond Future	311.0241	311.0241	311.0360	311.0360	0.004	0.0000	0.0000
2026/05/05	R202	06/05/2027	306.99 Call	Bond Future	4034.0500	4.0341	4046.0400	4.0460	0.297	0.0000	0.0000
2026/05/05	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R209	07/05/2026		Bond Future	8.9085	83.4710	8.9629	83.1595	0.610	0.0000	0.0000
2026/05/05	R209	07/05/2026	11.07 Call	Bond Future	11301.1800	11.3012	10989.6500	10.9897	2.757	0.0000	0.0000
2026/05/05	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R209	06/08/2026		Bond Future	8.9661	84.9944	9.0226	84.6767	0.630	0.0000	0.0000
2026/05/05	R209	06/08/2026	11.39 Call	Bond Future	12377.1700	12.3772	12064.3600	12.0644	2.527	0.0000	0.0000
2026/05/05	R209	06/08/2026	11.39 Put	Bond Future	49.3000	0.0493	54.1500	0.0542	9.838	0.0000	0.0000
2026/05/05	R209	05/11/2026		Bond Future	9.0143	83.4292	9.0729	83.1054	0.651	0.0000	0.0000
2026/05/05	R209	05/11/2026	10.32 Call	Bond Future	7535.3900	7.5354	7261.1100	7.2611	3.640	0.0000	0.0000
2026/05/05	R209	05/11/2026	10.32 Put	Bond Future	693.3100	0.6933	742.8000	0.7428	7.138	0.0000	0.0000
2026/05/05	R209	04/02/2027		Bond Future	9.0595	85.0425	9.1204	84.7124	0.672	0.0000	0.0000
2026/05/05	R209	04/02/2027	9.28 Call	Bond Future	3605.4200	3.6054	3411.2400	3.4112	5.386	0.0000	0.0000
2026/05/05	R209	04/02/2027	9.28 Put	Bond Future	2417.9100	2.4179	2553.8800	2.5539	5.623	0.0000	0.0000
2026/05/05	R209	04/02/2027	8.96 Call	Bond Future	2620.3600	2.6204	2457.4200	2.4574	6.218	0.0000	0.0000
2026/05/05	R209	04/02/2027	8.96 Put	Bond Future	3163.0600	3.1631	3330.2700	3.3303	5.286	0.0000	0.0000
2026/05/05	R209	04/02/2027	8.03 Put	Bond Future	6772.2400	6.7722	7024.7700	7.0248	3.729	0.0000	0.0000
2026/05/05	R209	04/02/2027	8.03 Call	Bond Future	931.0300	0.9310	853.4100	0.8534	8.337	0.0000	0.0000
2026/05/05	R209	06/05/2027	9.32 Call	Bond Future	3900.2200	3.9002	3705.1900	3.7052	5.000	0.0000	0.0000
2026/05/05	R209	06/05/2027	9.32 Put	Bond Future	2765.5200	2.7655	2907.0600	2.9071	5.118	0.0000	0.0000
2026/05/05	R209	06/05/2027	8.25 Put	Bond Future	6172.1000	6.1721	6406.5600	6.4066	3.799	0.0000	0.0000
2026/05/05	R209	06/05/2027	8.25 Call	Bond Future	1449.5000	1.4495	1347.3900	1.3474	7.044	0.0000	0.0000
2026/05/05	R209	06/05/2027		Bond Future	9.1053	83.5415	9.1686	83.2049	0.695	0.0000	0.0000
2026/05/05	R209	06/05/2027	8.41 Call	Bond Future	1678.4600	1.6785	1564.0400	1.5640	6.817	0.0000	0.0000
2026/05/05	R209	06/05/2027	8.41 Put	Bond Future	5492.3800	5.4924	5714.5300	5.7145	4.045	0.0000	0.0000
2026/05/05	R210	07/05/2026		Bond Future	262.1630	262.1630	262.4088	262.4088	0.094	0.0000	0.0000
2026/05/05	R210	07/05/2026	255.40 Call	Bond Future	6762.9500	6.7630	7008.8100	7.0088	3.635	0.0000	0.0000
2026/05/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R210	06/08/2026		Bond Future	267.0133	267.0133	267.2625	267.2625	0.093	0.0000	0.0000
2026/05/05	R210	06/08/2026	259.84 Call	Bond Future	7173.2600	7.1733	7422.4600	7.4225	3.474	0.0000	0.0000
2026/05/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R210	05/11/2026		Bond Future	268.5206	268.5206	268.7740	268.7740	0.094	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/05/05	R210	05/11/2026	253.33 Call	Bond Future		15190.5500	15.1906	15444.0000	15.4440	1.668	0.0000	0.0000
2026/05/05	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R210	04/02/2027		Bond Future		273.7739	273.7739	274.0321	274.0321	0.094	0.0000	0.0000
2026/05/05	R210	04/02/2027	266.03 Call	Bond Future		7743.9200	7.7439	8002.0600	8.0021	3.333	0.0000	0.0000
2026/05/05	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R210	06/05/2027		Bond Future		275.5296	275.5296	275.7900	275.7900	0.094	0.0000	0.0000
2026/05/05	R210	06/05/2027	271.13 Call	Bond Future		4399.6100	4.3996	4659.9800	4.6600	5.918	0.0000	0.0000
2026/05/05	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R213	07/05/2026		Bond Future		8.3341	96.1796	8.3784	96.0128	0.532	0.0000	0.0000
2026/05/05	R213	07/05/2026	9.80 Call	Bond Future		5334.8700	5.3349	5168.0700	5.1681	3.127	0.0000	0.0000
2026/05/05	R213	07/05/2026	9.80 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R213	06/08/2026		Bond Future		8.3974	97.9349	8.4447	97.7646	0.564	0.0000	0.0000
2026/05/05	R213	06/08/2026	9.69 Call	Bond Future		4678.0000	4.6780	4521.0300	4.5210	3.355	0.0000	0.0000
2026/05/05	R213	06/08/2026	9.69 Put	Bond Future		159.2700	0.1593	172.6200	0.1726	8.382	0.0000	0.0000
2026/05/05	R213	05/11/2026		Bond Future		8.4506	96.2115	8.5012	96.0378	0.599	0.0000	0.0000
2026/05/05	R213	05/11/2026	8.75 Call	Bond Future		2058.5800	2.0586	1949.3000	1.9493	5.309	0.0000	0.0000
2026/05/05	R213	05/11/2026	8.75 Put	Bond Future		1036.4100	1.0364	1100.9000	1.1009	6.222	0.0000	0.0000
2026/05/05	R213	04/02/2027		Bond Future		8.5002	98.0720	8.5546	97.8947	0.639	0.0000	0.0000
2026/05/05	R213	04/02/2027	8.14 Call	Bond Future		1042.5200	1.0425	972.4900	0.9725	6.717	0.0000	0.0000
2026/05/05	R213	04/02/2027	8.14 Put	Bond Future		2227.4400	2.2274	2334.6300	2.3346	4.812	0.0000	0.0000
2026/05/05	R213	06/05/2027		Bond Future		8.5451	96.4224	8.6035	96.2418	0.684	0.0000	0.0000
2026/05/05	R213	06/05/2027	7.56 Call	Bond Future		605.8700	0.6059	561.1600	0.5612	7.379	0.0000	0.0000
2026/05/05	R213	06/05/2027	7.56 Put	Bond Future		3715.6400	3.7156	3851.6000	3.8516	3.659	0.0000	0.0000
2026/05/05	R213	06/05/2027	9.25 Call	Bond Future		3203.8900	3.2039	3079.7900	3.0798	3.873	0.0000	0.0000
2026/05/05	R213	06/05/2027	9.25 Put	Bond Future		1051.9700	1.0520	1108.5400	1.1085	5.378	0.0000	0.0000
2026/05/05	R213	06/05/2027	8.13 Put	Bond Future		2421.1600	2.4212	2530.9200	2.5309	4.533	0.0000	0.0000
2026/05/05	R213	06/05/2027	8.13 Call	Bond Future		1125.6400	1.1256	1054.7300	1.0547	6.300	0.0000	0.0000
2026/05/05	R214	07/05/2026		Bond Future		9.2984	79.0152	9.3678	78.5542	0.746	0.0000	0.0000
2026/05/05	R214	07/05/2026	11.53 Call	Bond Future		13071.7600	13.0718	12610.7000	12.6107	3.527	0.0000	0.0000
2026/05/05	R214	07/05/2026	11.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R214	06/08/2026		Bond Future		9.3550	80.4572	9.4266	79.9874	0.766	0.0000	0.0000
2026/05/05	R214	06/08/2026	11.97 Call	Bond Future		14872.5900	14.8726	14408.4500	14.4085	3.121	0.0000	0.0000
2026/05/05	R214	06/08/2026	11.97 Put	Bond Future		41.1800	0.0412	46.9200	0.0469	13.939	0.0000	0.0000
2026/05/05	R214	05/11/2026		Bond Future		9.4056	78.6613	9.4795	78.1825	0.785	0.0000	0.0000
2026/05/05	R214	05/11/2026	10.97 Call	Bond Future		10002.5800	10.0026	9585.5600	9.5856	4.169	0.0000	0.0000
2026/05/05	R214	05/11/2026	10.97 Put	Bond Future		692.3400	0.6923	754.1600	0.7542	8.929	0.0000	0.0000
2026/05/05	R214	04/02/2027		Bond Future		9.4548	80.1825	9.5311	79.6942	0.806	0.0000	0.0000
2026/05/05	R214	04/02/2027	9.90 Call	Bond Future		5248.6300	5.2486	4934.0900	4.9341	5.993	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	
2026/05/05	R214	04/02/2027	9.90 Put	Bond Future	2457.6300	2.4576	2631.3400	2.6313	7.068	0.0000	0.0000
2026/05/05	R214	06/05/2027		Bond Future	9.5008	78.4395	9.5794	77.9417	0.828	0.0000	0.0000
2026/05/05	R214	06/05/2027	8.88 Call	Bond Future	2274.7800	2.2748	2093.2400	2.0932	7.981	0.0000	0.0000
2026/05/05	R214	06/05/2027	8.88 Put	Bond Future	6365.9300	6.3659	6682.1100	6.6821	4.967	0.0000	0.0000
2026/05/05	R248	07/05/2026		Bond Future	9.3232	96.4075	9.3876	95.8389	0.691	0.0000	0.0000
2026/05/05	R248	07/05/2026	11.72 Call	Bond Future	17927.1900	17.9272	17358.6400	17.3586	3.171	0.0000	0.0000
2026/05/05	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R248	07/05/2026	8.30 Put	Bond Future	9807.9400	9.8079	10376.4900	10.3765	5.797	0.0000	0.0000
2026/05/05	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R248	07/05/2026	8.70 Put	Bond Future	5790.9300	5.7909	6359.4800	6.3595	9.818	0.0000	0.0000
2026/05/05	R248	07/05/2026	8.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R248	07/05/2026	9.18 Call	Bond Future	123.3200	0.1233	20.8000	0.0208	83.133	0.0000	0.0000
2026/05/05	R248	07/05/2026	9.18 Put	Bond Future	1405.9100	1.4059	1871.9400	1.8719	33.148	0.0000	0.0000
2026/05/05	R248	07/05/2026	9.19 Call	Bond Future	139.7300	0.1397	25.3800	0.0254	81.836	0.0000	0.0000
2026/05/05	R248	07/05/2026	9.19 Put	Bond Future	1331.8200	1.3318	1786.0200	1.7860	34.104	0.0000	0.0000
2026/05/05	R248	06/08/2026	9.00 Call	Bond Future	1539.8000	1.5398	1340.3700	1.3404	12.952	0.0000	0.0000
2026/05/05	R248	06/08/2026	9.00 Put	Bond Future	4925.9400	4.9259	5305.9400	5.3059	7.714	0.0000	0.0000
2026/05/05	R248	06/08/2026	10.00 Call	Bond Future	6467.7100	6.4677	6021.7200	6.0217	6.896	0.0000	0.0000
2026/05/05	R248	06/08/2026	10.00 Put	Bond Future	1240.1400	1.2401	1373.5800	1.3736	10.760	0.0000	0.0000
2026/05/05	R248	06/08/2026		Bond Future	9.3757	98.1670	9.4421	97.5875	0.709	0.0000	0.0000
2026/05/05	R248	06/08/2026	12.37 Call	Bond Future	21343.6200	21.3436	20767.6600	20.7677	2.699	0.0000	0.0000
2026/05/05	R248	06/08/2026	12.37 Put	Bond Future	25.8800	0.0259	29.3500	0.0294	13.408	0.0000	0.0000
2026/05/05	R248	05/11/2026		Bond Future	9.4223	95.5602	9.4908	94.9697	0.726	0.0000	0.0000
2026/05/05	R248	05/11/2026	11.31 Call	Bond Future	15053.5700	15.0536	14521.6000	14.5216	3.534	0.0000	0.0000
2026/05/05	R248	05/11/2026	11.31 Put	Bond Future	718.1200	0.7181	776.7100	0.7767	8.159	0.0000	0.0000
2026/05/05	R248	04/02/2027		Bond Future	9.4676	97.4081	9.5380	96.8062	0.744	0.0000	0.0000
2026/05/05	R248	04/02/2027	10.11 Call	Bond Future	8055.5500	8.0556	7638.6500	7.6387	5.175	0.0000	0.0000
2026/05/05	R248	04/02/2027	10.11 Put	Bond Future	2787.6200	2.7876	2972.7100	2.9727	6.640	0.0000	0.0000
2026/05/05	R248	06/05/2027		Bond Future	9.5095	94.8572	9.5820	94.2436	0.763	0.0000	0.0000
2026/05/05	R248	06/05/2027	9.05 Call	Bond Future	3479.2600	3.4793	3229.2600	3.2293	7.185	0.0000	0.0000
2026/05/05	R248	06/05/2027	9.05 Put	Bond Future	7521.7500	7.5218	7885.4000	7.8854	4.835	0.0000	0.0000
2026/05/05	R2R9	07/05/2026		Bond Future	9.2339	105.8868	9.2932	105.4316	0.642	0.0000	0.0000
2026/05/05	R2R9	07/05/2026	99.91 Call	Bond Future	95037.0600	95.0371	94581.9400	94.5819	0.479	0.0000	0.0000
2026/05/05	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R2R9	06/08/2026		Bond Future	9.2995	107.8191	9.3611	107.3552	0.662	0.0000	0.0000
2026/05/05	R2R9	06/08/2026	101.74 Call	Bond Future	94699.6300	94.6996	94235.6800	94.2357	0.490	0.0000	0.0000
2026/05/05	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R2R9	05/11/2026		Bond Future	9.3561	104.8522	9.4199	104.3793	0.682	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	
2026/05/05	R2R9	05/11/2026	98.56 Call	Bond Future	93882.1000	93.8821	93409.2000	93.4092	0.504	0.0000	0.0000
2026/05/05	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R2R9	04/02/2027		Bond Future	9.4102	106.8801	9.4763	106.3978	0.703	0.0000	0.0000
2026/05/05	R2R9	04/02/2027	9.89 Call	Bond Future	5894.0400	5.8940	5576.6200	5.5766	5.385	0.0000	0.0000
2026/05/05	R2R9	04/02/2027	9.89 Put	Bond Future	2466.5300	2.4665	2631.3300	2.6313	6.681	0.0000	0.0000
2026/05/05	R2R9	06/05/2027		Bond Future	9.4651	103.9746	9.5337	103.4831	0.725	0.0000	0.0000
2026/05/05	R2R9	06/05/2027	8.83 Call	Bond Future	2599.2000	2.5992	2420.3600	2.4204	6.881	0.0000	0.0000
2026/05/05	R2R9	06/05/2027	8.83 Put	Bond Future	7310.0800	7.3101	7622.7300	7.6227	4.277	0.0000	0.0000
2026/05/05	R4R2	07/05/2026		Bond Future	9.3638	107.3710	9.4331	106.7797	0.741	0.0000	0.0000
2026/05/05	R4R2	07/05/2026	100.23 Call	Bond Future	96281.8900	96.2819	95690.6200	95.6906	0.614	0.0000	0.0000
2026/05/05	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R4R2	06/08/2026		Bond Future	9.4275	109.3304	9.4992	108.7278	0.761	0.0000	0.0000
2026/05/05	R4R2	06/08/2026	102.06 Call	Bond Future	95913.1700	95.9132	95310.5700	95.3106	0.628	0.0000	0.0000
2026/05/05	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R4R2	05/11/2026		Bond Future	9.4827	106.2656	9.5568	105.6515	0.782	0.0000	0.0000
2026/05/05	R4R2	05/11/2026	98.76 Call	Bond Future	95043.0600	95.0431	94428.9000	94.4289	0.646	0.0000	0.0000
2026/05/05	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	R4R2	04/02/2027		Bond Future	9.5355	108.3209	9.6122	107.6947	0.804	0.0000	0.0000
2026/05/05	R4R2	04/02/2027	10.13 Call	Bond Future	7142.9200	7.1429	6713.2300	6.7132	6.016	0.0000	0.0000
2026/05/05	R4R2	04/02/2027	10.13 Put	Bond Future	2430.4100	2.4304	2626.9100	2.6269	8.085	0.0000	0.0000
2026/05/05	R4R2	06/05/2027		Bond Future	9.5890	105.3174	9.6683	104.6790	0.827	0.0000	0.0000
2026/05/05	R4R2	06/05/2027	9.00 Call	Bond Future	3055.6100	3.0556	2816.6900	2.8167	7.819	0.0000	0.0000
2026/05/05	R4R2	06/05/2027	9.00 Put	Bond Future	7982.6200	7.9826	8382.0500	8.3821	5.004	0.0000	0.0000
2026/05/05	RR87	07/05/2026		Bond Future	7.3730	102.7067	7.3969	102.6932	0.324	0.0000	0.0000
2026/05/05	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	RR87	07/05/2026	6.81 Put	Bond Future	318.0300	0.3180	331.4700	0.3315	4.226	0.0000	0.0000
2026/05/05	RR87	06/08/2026		Bond Future	7.3620	100.8357	7.4039	100.8209	0.570	0.0000	0.0000
2026/05/05	RR87	06/08/2026	6.53 Call	Bond Future	6.2405	0.0062	5.1400	0.0051	17.634	0.0000	0.0000
2026/05/05	RR87	06/08/2026	6.53 Put	Bond Future	300.4505	0.3005	314.1300	0.3141	4.553	0.0000	0.0000
2026/05/05	RR87	05/11/2026		Bond Future	6.7785	102.7179	6.9125	102.7025	1.977	0.0000	0.0000
2026/05/05	RR87	05/11/2026	5.27 Call	Bond Future	0.8076	0.0008	0.4919	0.0005	39.092	0.0000	0.0000
2026/05/05	RR87	05/11/2026	5.27 Put	Bond Future	173.8376	0.1738	188.8619	0.1889	8.643	0.0000	0.0000
2026/05/05	RR88	07/05/2026		Bond Future	7.6458	105.1529	7.6799	105.1016	0.446	0.0000	0.0000
2026/05/05	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	RR88	07/05/2026	6.84 Put	Bond Future	1221.0000	1.2210	1272.3000	1.2723	4.201	0.0000	0.0000
2026/05/05	RR88	06/08/2026		Bond Future	7.7137	104.2373	7.7551	104.1879	0.536	0.0000	0.0000
2026/05/05	RR88	06/08/2026	6.79 Call	Bond Future	23.0106	0.0230	19.2926	0.0193	16.158	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	
2026/05/05	RR88	06/08/2026	6.79 Put	Bond Future	1132.5506	1.1326	1178.1526	1.1782	4.026	0.0000	0.0000
2026/05/05	RR88	05/11/2026		Bond Future	7.7255	105.5347	7.7769	105.4813	0.665	0.0000	0.0000
2026/05/05	RR88	05/11/2026	6.71 Call	Bond Future	45.0150	0.0450	39.0797	0.0391	13.185	0.0000	0.0000
2026/05/05	RR88	05/11/2026	6.71 Put	Bond Future	1107.3350	1.1073	1154.7997	1.1548	4.286	0.0000	0.0000
2026/05/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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