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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2026 TO 06/05/2026

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
2026/05/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/06	2029	07/05/2026		Bond Future	148.0221	148.0221	148.1771	0.105	0.0000	0.0000
2026/05/06	2029	07/05/2026	141.82 Call	Bond Future	6202.0700	6.2021	6357.0700	2.499	0.0000	0.0000
2026/05/06	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2029	06/08/2026		Bond Future	150.7599	150.7599	150.9157	0.103	0.0000	0.0000
2026/05/06	2029	06/08/2026	144.10 Call	Bond Future	6659.9400	6.6599	6815.6800	2.338	0.0000	0.0000
2026/05/06	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	
2026/05/06	2029	05/11/2026		Bond Future	152.1231	152.1231	152.2806	152.2806	0.104	0.0000	0.0000
2026/05/06	2029	05/11/2026	147.56 Call	Bond Future	4563.0800	4.5631	4720.5600	4.7206	3.451	0.0000	0.0000
2026/05/06	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2029	04/02/2027		Bond Future	155.0990	155.0990	155.2590	155.2590	0.103	0.0000	0.0000
2026/05/06	2029	04/02/2027	149.72 Call	Bond Future	5378.9500	5.3790	5539.0000	5.5390	2.975	0.0000	0.0000
2026/05/06	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2029	06/05/2027		Bond Future	156.6237	156.6237	156.7868	156.7868	0.104	0.0000	0.0000
2026/05/06	2029	06/05/2027	153.32 Call	Bond Future	3303.6800	3.3037	3466.7600	3.4668	4.936	0.0000	0.0000
2026/05/06	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.21 Put	Bond Future	3231.7800	3.2318	2574.9500	2.5750	20.324	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.71 Put	Bond Future	1614.8000	1.6148	957.9700	0.9580	40.676	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.92 Call	Bond Future	0.1300	0.0001	10.5600	0.0106	8,023.077	0.0000	0.0000
2026/05/06	2030	07/05/2026	7.92 Put	Bond Future	945.1300	0.9451	298.7300	0.2987	68.393	0.0000	0.0000
2026/05/06	2030	07/05/2026		Bond Future	8.2192	101.5214	8.0109	102.1782	2.535	0.0000	0.0000
2026/05/06	2030	07/05/2026	9.39 Call	Bond Future	3593.9100	3.5939	4250.7400	4.2507	18.276	0.0000	0.0000
2026/05/06	2030	07/05/2026	9.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2030	06/08/2026		Bond Future	8.3013	99.3641	8.0756	100.0314	2.719	0.0000	0.0000
2026/05/06	2030	06/08/2026	9.22 Call	Bond Future	2872.4700	2.8725	3453.9300	3.4539	20.243	0.0000	0.0000
2026/05/06	2030	06/08/2026	9.22 Put	Bond Future	212.0600	0.2121	126.2000	0.1262	40.489	0.0000	0.0000
2026/05/06	2030	06/08/2026	7.21 Put	Bond Future	3323.1000	3.3231	2704.0900	2.7041	18.627	0.0000	0.0000
2026/05/06	2030	06/08/2026	7.21 Call	Bond Future	44.6000	0.0446	92.9100	0.0929	108.318	0.0000	0.0000
2026/05/06	2030	06/08/2026	7.71 Put	Bond Future	1957.7800	1.9578	1445.5900	1.4456	26.162	0.0000	0.0000
2026/05/06	2030	06/08/2026	7.71 Call	Bond Future	197.7600	0.1978	352.8900	0.3529	78.444	0.0000	0.0000
2026/05/06	2030	06/08/2026	8.06 Call	Bond Future	507.7000	0.5077	790.7000	0.7907	55.742	0.0000	0.0000
2026/05/06	2030	06/08/2026	8.06 Put	Bond Future	1221.2600	1.2213	836.9400	0.8369	31.469	0.0000	0.0000
2026/05/06	2030	05/11/2026		Bond Future	8.3525	101.2189	8.1076	101.8978	2.932	0.0000	0.0000
2026/05/06	2030	05/11/2026	8.39 Call	Bond Future	1163.7500	1.1638	1546.6700	1.5467	32.904	0.0000	0.0000
2026/05/06	2030	05/11/2026	8.39 Put	Bond Future	1060.2600	1.0603	764.2400	0.7642	27.920	0.0000	0.0000
2026/05/06	2030	04/02/2027		Bond Future	8.3971	99.1684	8.1291	99.8600	3.192	0.0000	0.0000
2026/05/06	2030	04/02/2027	7.82 Call	Bond Future	549.6900	0.5497	789.9200	0.7899	43.703	0.0000	0.0000
2026/05/06	2030	04/02/2027	7.82 Put	Bond Future	2046.3100	2.0463	1594.8600	1.5949	22.062	0.0000	0.0000
2026/05/06	2030	06/05/2027		Bond Future	8.4588	101.0939	8.1631	101.7990	3.496	0.0000	0.0000
2026/05/06	2030	06/05/2027	7.27 Call	Bond Future	322.3200	0.3223	476.6300	0.4766	47.875	0.0000	0.0000
2026/05/06	2030	06/05/2027	7.27 Put	Bond Future	3195.6000	3.1956	2644.7700	2.6448	17.237	0.0000	0.0000
2026/05/06	2031	07/05/2026		Bond Future	117.0770	117.0770	117.1123	117.1123	0.030	0.0000	0.0000
2026/05/06	2031	07/05/2026	113.84 Call	Bond Future	3236.9600	3.2370	3272.2600	3.2723	1.091	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
2026/05/06	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/06	2031	06/08/2026		Bond Future	116.8178	116.8178	116.8520	116.8520	0.029	0.0000
2026/05/06	2031	06/08/2026	113.81 Call	Bond Future	3023.0800	3.0231	3055.9800	3.0560	1.088	0.0000
2026/05/06	2031	06/08/2026	113.81 Put	Bond Future	15.3000	0.0153	13.9700	0.0140	8.693	0.0000
2026/05/06	2031	05/11/2026		Bond Future	119.0255	119.0255	119.0595	119.0595	0.029	0.0000
2026/05/06	2031	05/11/2026	111.49 Call	Bond Future	7535.5100	7.5355	7569.4800	7.5695	0.451	0.0000
2026/05/06	2031	05/11/2026	111.49 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2026/05/06	2031	04/02/2027		Bond Future	118.8768	118.8768	118.9108	118.9108	0.029	0.0000
2026/05/06	2031	04/02/2027	116.18 Call	Bond Future	2832.3200	2.8323	2861.5500	2.8616	1.032	0.0000
2026/05/06	2031	04/02/2027	116.18 Put	Bond Future	135.5100	0.1355	130.7300	0.1307	3.527	0.0000
2026/05/06	2031	06/05/2027		Bond Future	121.2113	121.2113	121.2461	121.2461	0.029	0.0000
2026/05/06	2031	06/05/2027	116.87 Call	Bond Future	4374.5000	4.3745	4407.8200	4.4078	0.762	0.0000
2026/05/06	2031	06/05/2027	116.87 Put	Bond Future	33.1700	0.0332	31.7500	0.0318	4.281	0.0000
2026/05/06	2032	07/05/2026		Bond Future	8.5284	99.6640	8.3157	100.6309	2.494	0.0000
2026/05/06	2032	07/05/2026	10.14 Call	Bond Future	6960.5400	6.9605	7927.3900	7.9274	13.890	0.0000
2026/05/06	2032	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/06	2032	07/05/2026	Put	Bond Future	471.4100	0.4714	21.6200	0.0216	95.414	0.0000
2026/05/06	2032	07/05/2026	Call	Bond Future	135.4500	0.1355	652.5100	0.6525	381.735	0.0000
2026/05/06	2032	06/08/2026		Bond Future	8.5963	101.4824	8.3718	102.4654	2.611	0.0000
2026/05/06	2032	06/08/2026	10.12 Call	Bond Future	6520.0100	6.5200	7441.0400	7.4410	14.126	0.0000
2026/05/06	2032	06/08/2026	10.12 Put	Bond Future	155.0600	0.1551	93.0900	0.0931	39.965	0.0000
2026/05/06	2032	05/11/2026		Bond Future	8.6509	99.2162	8.4137	100.2167	2.742	0.0000
2026/05/06	2032	05/11/2026	9.16 Call	Bond Future	3189.5700	3.1896	3895.5100	3.8955	22.133	0.0000
2026/05/06	2032	05/11/2026	9.16 Put	Bond Future	1083.9600	1.0840	789.3400	0.7893	27.180	0.0000
2026/05/06	2032	04/02/2027		Bond Future	8.7016	101.1348	8.4502	102.1543	2.890	0.0000
2026/05/06	2032	04/02/2027	8.48 Call	Bond Future	1640.1400	1.6401	2125.9500	2.1260	29.620	0.0000
2026/05/06	2032	04/02/2027	8.48 Put	Bond Future	2537.9400	2.5379	2004.2500	2.0043	21.028	0.0000
2026/05/06	2032	06/05/2027		Bond Future	8.7544	98.9375	8.4871	99.9768	3.054	0.0000
2026/05/06	2032	06/05/2027	7.80 Call	Bond Future	875.5800	0.8756	1179.7200	1.1797	34.736	0.0000
2026/05/06	2032	06/05/2027	7.80 Put	Bond Future	4648.8100	4.6488	3913.6400	3.9136	15.814	0.0000
2026/05/06	2033	07/05/2026		Bond Future	144.8484	144.8484	144.7297	144.7297	0.082	0.0000
2026/05/06	2033	07/05/2026	135.16 Call	Bond Future	9688.3700	9.6884	9569.6600	9.5697	1.225	0.0000
2026/05/06	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/06	2033	06/08/2026		Bond Future	147.5275	147.5275	147.4045	147.4045	0.083	0.0000
2026/05/06	2033	06/08/2026	134.25 Call	Bond Future	13277.5000	13.2775	13154.5000	13.1545	0.926	0.0000
2026/05/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/06	2033	05/11/2026		Bond Future	148.7272	148.7272	148.6007	148.6007	0.085	0.0000
2026/05/06	2033	05/11/2026	137.26 Call	Bond Future	11467.1600	11.4672	11340.6600	11.3407	1.103	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	
2026/05/06	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2033	04/02/2027		Bond Future	151.6366	151.6366	151.5071	151.5071	0.085	0.0000	0.0000
2026/05/06	2033	04/02/2027	142.71 Call	Bond Future	8926.5900	8.9266	8797.0600	8.7971	1.451	0.0000	0.0000
2026/05/06	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2033	06/05/2027		Bond Future	152.9886	152.9886	152.8564	152.8564	0.086	0.0000	0.0000
2026/05/06	2033	06/05/2027	151.21 Call	Bond Future	1778.5600	1.7786	1646.4400	1.6464	7.428	0.0000	0.0000
2026/05/06	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2037	07/05/2026	9.00 Put	Bond Future	746.5000	0.7465	35.9600	0.0360	95.183	0.0000	0.0000
2026/05/06	2037	07/05/2026	9.00 Call	Bond Future	96.9400	0.0969	697.3900	0.6974	619.404	0.0000	0.0000
2026/05/06	2037	07/05/2026	9.49 Put	Bond Future	0.4800	0.0005	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/06	2037	07/05/2026	9.49 Call	Bond Future	2529.7900	2.5298	3840.3000	3.8403	51.803	0.0000	0.0000
2026/05/06	2037	07/05/2026	10.06 Call	Bond Future	6052.3100	6.0523	7363.3000	7.3633	21.661	0.0000	0.0000
2026/05/06	2037	07/05/2026	10.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2037	07/05/2026	12.40 Call	Bond Future	18757.6000	18.7576	20068.5900	20.0686	6.989	0.0000	0.0000
2026/05/06	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2037	07/05/2026	10.95 Call	Bond Future	11201.3200	11.2013	12512.3100	12.5123	11.704	0.0000	0.0000
2026/05/06	2037	07/05/2026		Bond Future	9.0984	98.3052	8.9008	99.6162	2.172	0.0000	0.0000
2026/05/06	2037	07/05/2026	11.32 Call	Bond Future	13223.3600	13.2234	14534.3500	14.5344	9.914	0.0000	0.0000
2026/05/06	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2037	06/08/2026		Bond Future	9.1676	95.8387	8.9625	97.1721	2.237	0.0000	0.0000
2026/05/06	2037	06/08/2026	11.71 Call	Bond Future	14687.1400	14.6871	16005.4000	16.0054	8.976	0.0000	0.0000
2026/05/06	2037	06/08/2026	11.71 Put	Bond Future	35.4100	0.0354	20.2000	0.0202	42.954	0.0000	0.0000
2026/05/06	2037	06/08/2026	11.30 Call	Bond Future	12595.9500	12.5960	13894.0300	13.8940	10.306	0.0000	0.0000
2026/05/06	2037	06/08/2026	11.30 Put	Bond Future	89.7300	0.0897	54.3400	0.0543	39.441	0.0000	0.0000
2026/05/06	2037	06/08/2026	10.70 Call	Bond Future	9473.4000	9.4734	10716.6200	10.7166	13.123	0.0000	0.0000
2026/05/06	2037	06/08/2026	10.70 Put	Bond Future	249.8800	0.2499	159.6300	0.1596	36.117	0.0000	0.0000
2026/05/06	2037	06/08/2026	10.02 Put	Bond Future	642.3900	0.6424	426.0900	0.4261	33.671	0.0000	0.0000
2026/05/06	2037	06/08/2026	10.02 Call	Bond Future	5928.3200	5.9283	7045.4900	7.0455	18.845	0.0000	0.0000
2026/05/06	2037	05/11/2026		Bond Future	9.2205	97.6277	9.0079	98.9853	2.306	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.62 Call	Bond Future	9067.3100	9.0673	10235.6200	10.2356	12.885	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.62 Put	Bond Future	737.1800	0.7372	547.9200	0.5479	25.674	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.83 Call	Bond Future	10106.3800	10.1064	11305.3600	11.3054	11.864	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.83 Put	Bond Future	611.9500	0.6120	453.3600	0.4534	25.916	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.23 Call	Bond Future	7164.7700	7.1648	8258.2100	8.2582	15.261	0.0000	0.0000
2026/05/06	2037	05/11/2026	10.23 Put	Bond Future	1054.2300	1.0542	790.1000	0.7901	25.054	0.0000	0.0000
2026/05/06	2037	05/11/2026	9.46 Put	Bond Future	2215.8600	2.2159	1707.8600	1.7079	22.926	0.0000	0.0000
2026/05/06	2037	05/11/2026	9.46 Call	Bond Future	3715.2000	3.7152	4564.7700	4.5648	22.867	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	
2026/05/06	2037	04/02/2027		Bond Future	9.2711	95.2573	9.0504	96.6408	2.381	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.51 Call	Bond Future	4214.7100	4.2147	5061.0400	5.0610	20.080	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.51 Put	Bond Future	2747.5500	2.7476	2210.4200	2.2104	19.549	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.81 Call	Bond Future	5430.0200	5.4300	6375.5500	6.3756	17.413	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.81 Put	Bond Future	2162.5700	2.1626	1724.6400	1.7246	20.250	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.31 Call	Bond Future	3484.9200	3.4849	4255.3700	4.2554	22.108	0.0000	0.0000
2026/05/06	2037	04/02/2027	9.31 Put	Bond Future	3244.1600	3.2442	2631.1500	2.6312	18.896	0.0000	0.0000
2026/05/06	2037	04/02/2027	8.44 Put	Bond Future	6682.1700	6.6822	5715.6500	5.7157	14.464	0.0000	0.0000
2026/05/06	2037	04/02/2027	8.44 Call	Bond Future	1333.0500	1.3331	1749.9900	1.7500	31.277	0.0000	0.0000
2026/05/06	2037	06/05/2027		Bond Future	9.3278	97.1069	9.0983	98.5172	2.460	0.0000	0.0000
2026/05/06	2037	06/05/2027	8.58 Call	Bond Future	1842.6600	1.8427	2335.2500	2.3353	26.733	0.0000	0.0000
2026/05/06	2037	06/05/2027	8.58 Put	Bond Future	6541.2700	6.5413	5623.5600	5.6236	14.030	0.0000	0.0000
2026/05/06	2038	07/05/2026		Bond Future	160.1574	160.1574	160.4973	160.4973	0.212	0.0000	0.0000
2026/05/06	2038	07/05/2026	144.53 Call	Bond Future	15627.4100	15.6274	15967.3200	15.9673	2.175	0.0000	0.0000
2026/05/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2038	06/08/2026		Bond Future	160.9185	160.9185	161.2622	161.2622	0.214	0.0000	0.0000
2026/05/06	2038	06/08/2026	144.72 Call	Bond Future	16198.4600	16.1985	16542.2200	16.5422	2.122	0.0000	0.0000
2026/05/06	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2038	05/11/2026		Bond Future	163.9594	163.9594	164.3085	164.3085	0.213	0.0000	0.0000
2026/05/06	2038	05/11/2026	146.31 Call	Bond Future	17649.3800	17.6494	17998.5000	17.9985	1.978	0.0000	0.0000
2026/05/06	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2038	04/02/2027		Bond Future	164.9177	164.9177	165.2730	165.2730	0.215	0.0000	0.0000
2026/05/06	2038	04/02/2027	153.83 Call	Bond Future	11087.6900	11.0877	11443.0100	11.4430	3.205	0.0000	0.0000
2026/05/06	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2038	06/05/2027		Bond Future	168.1566	168.1566	168.5187	168.5187	0.215	0.0000	0.0000
2026/05/06	2038	06/05/2027	166.10 Call	Bond Future	2056.5700	2.0566	2418.7400	2.4187	17.610	0.0000	0.0000
2026/05/06	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.22 Call	Bond Future	18632.3300	18.6323	19902.7000	19.9027	6.818	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	11.72 Call	Bond Future	15801.3000	15.8013	17071.6700	17.0717	8.040	0.0000	0.0000
2026/05/06	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	10.70 Call	Bond Future	9540.5000	9.5405	10810.8700	10.8109	13.316	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.53 Call	Bond Future	20314.6500	20.3147	21585.0200	21.5850	6.253	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.03 Call	Bond Future	17573.9900	17.5740	18844.3600	18.8444	7.229	0.0000	0.0000
2026/05/06	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	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	
2026/05/06	2040	07/05/2026	11.12 Call	Bond Future	12200.9900	12.2010	13471.3600	13.4714	10.412	0.0000	0.0000
2026/05/06	2040	07/05/2026		Bond Future	9.3333	99.9360	9.1658	101.2064	1.795	0.0000	0.0000
2026/05/06	2040	07/05/2026	11.67 Call	Bond Future	15509.9200	15.5099	16780.2900	16.7803	8.191	0.0000	0.0000
2026/05/06	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	8.65 Put	Bond Future	5331.7400	5.3317	4061.3700	4.0614	23.827	0.0000	0.0000
2026/05/06	2040	07/05/2026	8.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2040	07/05/2026	Put	Bond Future	507.0900	0.5071	29.3200	0.0293	94.218	0.0000	0.0000
2026/05/06	2040	07/05/2026	Call	Bond Future	443.1100	0.4431	1235.7100	1.2357	178.872	0.0000	0.0000
2026/05/06	2040	06/08/2026		Bond Future	9.4025	97.2486	9.2292	98.5407	1.843	0.0000	0.0000
2026/05/06	2040	06/08/2026	12.19 Call	Bond Future	17842.0500	17.8421	19123.5300	19.1235	7.182	0.0000	0.0000
2026/05/06	2040	06/08/2026	12.19 Put	Bond Future	27.3100	0.0273	16.6900	0.0167	38.887	0.0000	0.0000
2026/05/06	2040	05/11/2026		Bond Future	9.4565	99.0640	9.2776	100.3795	1.892	0.0000	0.0000
2026/05/06	2040	05/11/2026	11.06 Call	Bond Future	11483.6600	11.4837	12636.3200	12.6363	10.037	0.0000	0.0000
2026/05/06	2040	05/11/2026	11.06 Put	Bond Future	745.1900	0.7452	582.4300	0.5824	21.841	0.0000	0.0000
2026/05/06	2040	05/11/2026	11.27 Call	Bond Future	12641.6200	12.6416	13819.3400	13.8193	9.316	0.0000	0.0000
2026/05/06	2040	05/11/2026	11.27 Put	Bond Future	625.6200	0.6256	487.9200	0.4879	22.010	0.0000	0.0000
2026/05/06	2040	05/11/2026	10.67 Call	Bond Future	9336.5100	9.3365	10428.1400	10.4281	11.692	0.0000	0.0000
2026/05/06	2040	05/11/2026	10.67 Put	Bond Future	1045.9100	1.0459	822.1200	0.8221	21.397	0.0000	0.0000
2026/05/06	2040	05/11/2026	9.91 Put	Bond Future	2110.3900	2.1104	1689.9900	1.6900	19.920	0.0000	0.0000
2026/05/06	2040	05/11/2026	9.91 Call	Bond Future	5333.6200	5.3336	6228.6400	6.2286	16.781	0.0000	0.0000
2026/05/06	2040	04/02/2027		Bond Future	9.5088	96.4709	9.3237	97.8114	1.947	0.0000	0.0000
2026/05/06	2040	04/02/2027	9.93 Call	Bond Future	5758.4000	5.7584	6632.1000	6.6321	15.173	0.0000	0.0000
2026/05/06	2040	04/02/2027	9.93 Put	Bond Future	2803.8800	2.8039	2337.1100	2.3371	16.647	0.0000	0.0000
2026/05/06	2040	04/02/2027	10.17 Call	Bond Future	6912.2200	6.9122	7855.2100	7.8552	13.642	0.0000	0.0000
2026/05/06	2040	04/02/2027	10.17 Put	Bond Future	2331.3800	2.3314	1933.9000	1.9339	17.049	0.0000	0.0000
2026/05/06	2040	04/02/2027	9.67 Call	Bond Future	4599.4500	4.5995	5385.8000	5.3858	17.097	0.0000	0.0000
2026/05/06	2040	04/02/2027	9.67 Put	Bond Future	3453.3800	3.4534	2899.2600	2.8993	16.046	0.0000	0.0000
2026/05/06	2040	04/02/2027	8.78 Put	Bond Future	7229.3500	7.2294	6328.7100	6.3287	12.458	0.0000	0.0000
2026/05/06	2040	04/02/2027	8.78 Call	Bond Future	1797.0800	1.7971	2236.9100	2.2369	24.475	0.0000	0.0000
2026/05/06	2040	06/05/2027		Bond Future	9.5662	98.3440	9.3746	99.7106	2.003	0.0000	0.0000
2026/05/06	2040	06/05/2027	8.88 Call	Bond Future	2345.2600	2.3453	2842.9300	2.8429	21.220	0.0000	0.0000
2026/05/06	2040	06/05/2027	8.88 Put	Bond Future	7367.2200	7.3672	6498.3700	6.4984	11.793	0.0000	0.0000
2026/05/06	2043	07/05/2026		Bond Future	125.5691	125.5691	125.5853	125.5853	0.013	0.0000	0.0000
2026/05/06	2043	07/05/2026	111.70 Call	Bond Future	13869.1200	13.8691	13885.2800	13.8853	0.117	0.0000	0.0000
2026/05/06	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2043	06/08/2026		Bond Future	125.0355	125.0355	125.0501	125.0501	0.012	0.0000	0.0000
2026/05/06	2043	06/08/2026	110.88 Call	Bond Future	14156.5665	14.1566	14171.0964	14.1711	0.103	0.0000	0.0000
2026/05/06	2043	06/08/2026	110.88 Put	Bond Future	1.0565	0.0011	0.9764	0.0010	7.581	0.0000	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	
2026/05/06	2043	05/11/2026		Bond Future	127.3986	127.3986	127.4126	127.4126	0.011	0.0000	0.0000
2026/05/06	2043	05/11/2026	112.84 Call	Bond Future	14575.8041	14.5758	14589.3750	14.5894	0.093	0.0000	0.0000
2026/05/06	2043	05/11/2026	112.84 Put	Bond Future	17.2341	0.0172	16.7450	0.0167	2.838	0.0000	0.0000
2026/05/06	2043	04/02/2027		Bond Future	126.9729	126.9729	126.9864	126.9864	0.011	0.0000	0.0000
2026/05/06	2043	04/02/2027	117.63 Call	Bond Future	9691.4788	9.6915	9701.3479	9.7013	0.102	0.0000	0.0000
2026/05/06	2043	04/02/2027	117.63 Put	Bond Future	348.5388	0.3485	344.9179	0.3449	1.039	0.0000	0.0000
2026/05/06	2043	06/05/2027		Bond Future	129.4664	129.4664	129.4802	129.4802	0.011	0.0000	0.0000
2026/05/06	2043	06/05/2027	127.48 Call	Bond Future	4417.3037	4.4173	4421.2323	4.4212	0.089	0.0000	0.0000
2026/05/06	2043	06/05/2027	127.48 Put	Bond Future	2430.8737	2.4309	2421.0423	2.4210	0.404	0.0000	0.0000
2026/05/06	2044	07/05/2026		Bond Future	9.4381	96.5483	9.2807	97.8441	1.667	0.0000	0.0000
2026/05/06	2044	07/05/2026	11.80 Call	Bond Future	16596.5300	16.5965	17892.3200	17.8923	7.808	0.0000	0.0000
2026/05/06	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2044	07/05/2026	10.00 Call	Bond Future	4415.5600	4.4156	5711.3400	5.7113	29.346	0.0000	0.0000
2026/05/06	2044	07/05/2026	10.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/06	2044	07/05/2026	Put	Bond Future	3453.6600	3.4537	2159.5800	2.1596	37.470	0.0000	0.0000
2026/05/06	2044	07/05/2026	Call	Bond Future	1.9400	0.0019	3.6500	0.0037	88.144	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.75 Call	Bond Future	3920.2600	3.9203	4772.3900	4.7724	21.737	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.75 Put	Bond Future	1963.0900	1.9631	1497.2000	1.4972	23.732	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.25 Call	Bond Future	1804.8900	1.8049	2360.4000	2.3604	30.778	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.25 Put	Bond Future	3868.4200	3.8684	3105.9100	3.1059	19.711	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.00 Call	Bond Future	1115.5600	1.1156	1517.9200	1.5179	36.068	0.0000	0.0000
2026/05/06	2044	06/08/2026	9.00 Put	Bond Future	5289.7900	5.2898	4374.1300	4.3741	17.310	0.0000	0.0000
2026/05/06	2044	06/08/2026		Bond Future	9.5026	93.9244	9.3403	95.2424	1.708	0.0000	0.0000
2026/05/06	2044	06/08/2026	12.42 Call	Bond Future	19625.9400	19.6259	20932.7200	20.9327	6.658	0.0000	0.0000
2026/05/06	2044	06/08/2026	12.42 Put	Bond Future	31.1600	0.0312	19.9200	0.0199	36.072	0.0000	0.0000
2026/05/06	2044	05/11/2026		Bond Future	9.5532	95.6778	9.3861	97.0196	1.749	0.0000	0.0000
2026/05/06	2044	05/11/2026	11.34 Call	Bond Future	13444.2300	13.4442	14636.3300	14.6363	8.867	0.0000	0.0000
2026/05/06	2044	05/11/2026	11.34 Put	Bond Future	739.4700	0.7395	589.7600	0.5898	20.246	0.0000	0.0000
2026/05/06	2044	04/02/2027		Bond Future	9.6021	93.1444	9.4299	94.5118	1.794	0.0000	0.0000
2026/05/06	2044	04/02/2027	10.18 Call	Bond Future	7132.8000	7.1328	8070.0500	8.0701	13.140	0.0000	0.0000
2026/05/06	2044	04/02/2027	10.18 Put	Bond Future	2757.2700	2.7573	2327.1200	2.3271	15.601	0.0000	0.0000
2026/05/06	2044	06/05/2027		Bond Future	9.6553	94.9529	9.4776	96.3469	1.840	0.0000	0.0000
2026/05/06	2044	06/05/2027	9.08 Call	Bond Future	2895.1500	2.8952	3443.5500	3.4436	18.942	0.0000	0.0000
2026/05/06	2044	06/05/2027	9.08 Put	Bond Future	7524.0900	7.5241	6678.5400	6.6785	11.238	0.0000	0.0000
2026/05/06	2046	07/05/2026		Bond Future	142.0853	142.0853	141.8944	141.8944	0.134	0.0000	0.0000
2026/05/06	2046	07/05/2026	124.95 Call	Bond Future	17135.2600	17.1353	16944.4100	16.9444	1.114	0.0000	0.0000
2026/05/06	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2046	06/08/2026		Bond Future	144.7133	144.7133	144.5168	144.5168	0.136	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	
2026/05/06	2046	06/08/2026	122.38 Call	Bond Future	22333.3300	22.3333	22136.8200	22.1368	0.880	0.0000	0.0000
2026/05/06	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2046	05/11/2026		Bond Future	145.1136	145.1136	144.9123	144.9123	0.139	0.0000	0.0000
2026/05/06	2046	05/11/2026	125.48 Call	Bond Future	19633.6000	19.6336	19432.2900	19.4323	1.025	0.0000	0.0000
2026/05/06	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2046	04/02/2027		Bond Future	147.9524	147.9524	147.7468	147.7468	0.139	0.0000	0.0000
2026/05/06	2046	04/02/2027	131.09 Call	Bond Future	16862.3900	16.8624	16656.7500	16.6568	1.220	0.0000	0.0000
2026/05/06	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2046	06/05/2027		Bond Future	148.4676	148.4676	148.2576	148.2576	0.141	0.0000	0.0000
2026/05/06	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2046	06/05/2027	148.99 Put	Bond Future	522.4400	0.5224	732.3800	0.7324	40.185	0.0000	0.0000
2026/05/06	2050	07/05/2026		Bond Future	145.8108	145.8108	146.1993	146.1993	0.266	0.0000	0.0000
2026/05/06	2050	07/05/2026	124.07 Call	Bond Future	21740.8100	21.7408	22129.3100	22.1293	1.787	0.0000	0.0000
2026/05/06	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2050	06/08/2026		Bond Future	146.0559	146.0559	146.4498	146.4498	0.270	0.0000	0.0000
2026/05/06	2050	06/08/2026	123.27 Call	Bond Future	22785.9200	22.7859	23179.7600	23.1798	1.728	0.0000	0.0000
2026/05/06	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2050	05/11/2026		Bond Future	148.8161	148.8161	149.2161	149.2161	0.269	0.0000	0.0000
2026/05/06	2050	05/11/2026	123.84 Call	Bond Future	24976.0800	24.9761	25376.1100	25.3761	1.602	0.0000	0.0000
2026/05/06	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2050	04/02/2027		Bond Future	149.2241	149.2241	149.6314	149.6314	0.273	0.0000	0.0000
2026/05/06	2050	04/02/2027	132.39 Call	Bond Future	16834.1300	16.8341	17241.3500	17.2414	2.419	0.0000	0.0000
2026/05/06	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	2050	06/05/2027		Bond Future	152.1547	152.1547	152.5700	152.5700	0.273	0.0000	0.0000
2026/05/06	2050	06/05/2027	150.46 Call	Bond Future	1694.7400	1.6947	2109.9900	2.1100	24.502	0.0000	0.0000
2026/05/06	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	AL37	07/05/2026		Index Future	1252.5750	1252.5750	1262.9630	1262.9630	0.829	0.0000	0.0000
2026/05/06	AL37	06/08/2026		Index Future	1275.1670	1275.1670	1285.7360	1285.7360	0.829	0.0000	0.0000
2026/05/06	AL37	05/11/2026		Index Future	1299.2040	1299.2040	1309.9690	1309.9690	0.829	0.0000	0.0000
2026/05/06	AL37	04/02/2027		Index Future	1324.3150	1324.3150	1335.2860	1335.2860	0.828	0.0000	0.0000
2026/05/06	AL37	06/05/2027		Index Future	1350.0310	1350.0310	1361.2150	1361.2150	0.828	0.0000	0.0000
2026/05/06	AL7T	07/05/2026		Index Future	1613.9530	1613.9530	1635.5410	1635.5410	1.338	0.0000	0.0000
2026/05/06	AL7T	06/08/2026		Index Future	1643.0640	1643.0640	1665.0330	1665.0330	1.337	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	
2026/05/06	AL7T	05/11/2026	Index Future		1674.0360	1674.0360	1696.4150	1696.4150	1.337	0.0000	0.0000
2026/05/06	AL7T	04/02/2027	Index Future		1706.3910	1706.3910	1729.2010	1729.2010	1.337	0.0000	0.0000
2026/05/06	AL7T	06/05/2027	Index Future		1739.5260	1739.5260	1762.7790	1762.7790	1.337	0.0000	0.0000
2026/05/06	ALBI	07/05/2026	Index Future		1366.3470	1366.3470	1382.3640	1382.3640	1.172	0.0000	0.0000
2026/05/06	ALBI	06/08/2026	Index Future		1390.9920	1390.9920	1407.2910	1407.2910	1.172	0.0000	0.0000
2026/05/06	ALBI	05/11/2026	Index Future		1417.2120	1417.2120	1433.8150	1433.8150	1.172	0.0000	0.0000
2026/05/06	ALBI	04/02/2027	Index Future		1444.6040	1444.6040	1461.5250	1461.5250	1.171	0.0000	0.0000
2026/05/06	ALBI	06/05/2027	Index Future		1472.6550	1472.6550	1489.9060	1489.9060	1.171	0.0000	0.0000
2026/05/06	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/06	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C253	31/03/2053	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	C219	31/03/2029	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	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	
2026/05/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/06	ES33	07/05/2026		Bond Future	9.2640	91.9157	9.0559	92.9497	2.246	0.0000	0.0000
2026/05/06	ES33	07/05/2026	11.69 Call	Bond Future	11035.1900	11.0352	12069.1500	12.0692	9.370	0.0000	0.0000
2026/05/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES33	06/08/2026		Bond Future	9.3481	93.6158	9.1304	94.6676	2.330	0.0000	0.0000
2026/05/06	ES33	06/08/2026	12.02 Call	Bond Future	11747.1700	11.7472	12798.9700	12.7990	8.954	0.0000	0.0000
2026/05/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES33	05/11/2026		Bond Future	9.4249	91.5911	9.1968	92.6621	2.420	0.0000	0.0000
2026/05/06	ES33	05/11/2026	10.83 Call	Bond Future	6262.7400	6.2627	7333.6700	7.3337	17.100	0.0000	0.0000
2026/05/06	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES33	04/02/2027		Bond Future	9.5028	93.3833	9.2632	94.4748	2.521	0.0000	0.0000
2026/05/06	ES33	04/02/2027	9.70 Call	Bond Future	886.7200	0.8867	1978.2800	1.9783	123.101	0.0000	0.0000
2026/05/06	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES33	06/05/2027		Bond Future	9.5801	91.4209	9.3283	92.5340	2.628	0.0000	0.0000
2026/05/06	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES33	06/05/2027	8.80 Put	Bond Future	3504.3700	3.5044	2391.3100	2.3913	31.762	0.0000	0.0000
2026/05/06	ES42	07/05/2026		Bond Future	9.8284	89.7950	9.6508	91.1131	1.807	0.0000	0.0000
2026/05/06	ES42	07/05/2026	12.20 Call	Bond Future	15153.5800	15.1536	16471.6800	16.4717	8.698	0.0000	0.0000
2026/05/06	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	
2026/05/06	ES42	06/08/2026		Bond Future	9.9015	91.4559	9.7182	92.7970	1.851	0.0000	0.0000
2026/05/06	ES42	06/08/2026	12.65 Call	Bond Future	16981.5700	16.9816	18322.7000	18.3227	7.898	0.0000	0.0000
2026/05/06	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES42	05/11/2026		Bond Future	9.9670	88.9198	9.7778	90.2856	1.899	0.0000	0.0000
2026/05/06	ES42	05/11/2026	11.66 Call	Bond Future	10954.9800	10.9550	12320.7600	12.3208	12.467	0.0000	0.0000
2026/05/06	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES42	04/02/2027		Bond Future	10.0305	90.6600	9.8351	92.0522	1.948	0.0000	0.0000
2026/05/06	ES42	04/02/2027	10.29 Call	Bond Future	1800.1100	1.8001	3192.3000	3.1923	77.339	0.0000	0.0000
2026/05/06	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES42	06/05/2027		Bond Future	10.0964	88.1757	9.8944	89.5953	2.001	0.0000	0.0000
2026/05/06	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	ES42	06/05/2027	9.33 Put	Bond Future	5566.6500	5.5667	4147.0900	4.1471	25.501	0.0000	0.0000
2026/05/06	GOVI	07/05/2026		GOVI	1339.9540	1339.9540	1355.9600	1355.9600	1.195	0.0000	0.0000
2026/05/06	GOVI	07/05/2026	1,177. Call 00	GOVI	1629540.0000	162.9540	1789600.0000	178.9600	9.822	0.0000	0.0000
2026/05/06	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	GOVI	06/08/2026		GOVI	1364.1230	1364.1230	1380.4110	1380.4110	1.194	0.0000	0.0000
2026/05/06	GOVI	06/08/2026	1,189. Call 00	GOVI	1751230.0000	175.1230	1914110.0000	191.4110	9.301	0.0000	0.0000
2026/05/06	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	GOVI	05/11/2026		GOVI	1389.8370	1389.8370	1406.4280	1406.4280	1.194	0.0000	0.0000
2026/05/06	GOVI	05/11/2026	1,277. Call 00	GOVI	1128370.0000	112.8370	1294280.0000	129.4280	14.704	0.0000	0.0000
2026/05/06	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	GOVI	04/02/2027		GOVI	1416.6990	1416.6990	1433.6090	1433.6090	1.194	0.0000	0.0000
2026/05/06	GOVI	04/02/2027	1,369. Call 00	GOVI	476990.0000	47.6990	646090.0000	64.6090	35.451	0.0000	0.0000
2026/05/06	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	GOVI	06/05/2027		GOVI	1444.2090	1444.2090	1461.4480	1461.4480	1.194	0.0000	0.0000
2026/05/06	GOVI	06/05/2027	1,427. Call 00	GOVI	172090.0000	17.2090	344480.0000	34.4480	100.174	0.0000	0.0000
2026/05/06	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/06	I258	07/05/2026		Bond Future	133.6484	133.6484	133.4405	133.4405	0.156	0.0000	0.0000
2026/05/06	I258	07/05/2026	113.73 Call	Bond Future	19918.3800	19.9184	19710.4500	19.7105	1.044	0.0000	0.0000
2026/05/06	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	I258	06/08/2026		Bond Future	133.2642	133.2642	133.0505	133.0505	0.160	0.0000	0.0000
2026/05/06	I258	06/08/2026	112.95 Call	Bond Future	20317.7625	20.3178	20104.2001	20.1042	1.051	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	
2026/05/06	I258	06/08/2026	112.95 Put	Bond Future	3.6125	0.0036	3.7501	0.0038	3.809	0.0000	0.0000
2026/05/06	I258	05/11/2026		Bond Future	135.7827	135.7827	135.5640	135.5640	0.161	0.0000	0.0000
2026/05/06	I258	05/11/2026	114.95 Call	Bond Future	20879.0952	20.8791	20662.3286	20.6623	1.038	0.0000	0.0000
2026/05/06	I258	05/11/2026	114.95 Put	Bond Future	46.4152	0.0464	48.3086	0.0483	4.079	0.0000	0.0000
2026/05/06	I258	04/02/2027		Bond Future	135.5211	135.5211	135.2973	135.2973	0.165	0.0000	0.0000
2026/05/06	I258	04/02/2027	118.90 Call	Bond Future	16983.6404	16.9836	16771.8885	16.7719	1.247	0.0000	0.0000
2026/05/06	I258	04/02/2027	118.90 Put	Bond Future	362.5004	0.3625	374.6285	0.3746	3.346	0.0000	0.0000
2026/05/06	I258	06/05/2027		Bond Future	138.1825	138.1825	137.9543	137.9543	0.165	0.0000	0.0000
2026/05/06	I258	06/05/2027	134.78 Call	Bond Future	7192.5093	7.1925	7044.8789	7.0449	2.053	0.0000	0.0000
2026/05/06	I258	06/05/2027	134.78 Put	Bond Future	3790.0493	3.7900	3870.5489	3.8705	2.124	0.0000	0.0000
2026/05/06	IGOV	07/05/2026		Index Future	444.2030	444.2030	444.4550	444.4550	0.057	0.0000	0.0000
2026/05/06	IGOV	06/08/2026		Index Future	452.3260	452.3260	452.5800	452.5800	0.056	0.0000	0.0000
2026/05/06	IGOV	05/11/2026		Index Future	460.9610	460.9610	461.2190	461.2190	0.056	0.0000	0.0000
2026/05/06	IGOV	04/02/2027		Index Future	469.9770	469.9770	470.2390	470.2390	0.056	0.0000	0.0000
2026/05/06	IGOV	06/05/2027		Index Future	479.2070	479.2070	479.4750	479.4750	0.056	0.0000	0.0000
2026/05/06	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/06	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/06	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/06	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/06	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/06	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/06	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/06	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/06	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/06	R033	07/05/2026		Bond Future	8.6384	108.0863	8.4257	109.2286	2.461	0.0000	0.0000
2026/05/06	R033	07/05/2026	10.38 Call	Bond Future	8798.0900	8.7981	9940.3800	9.9404	12.983	0.0000	0.0000
2026/05/06	R033	07/05/2026	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R033	06/08/2026		Bond Future	8.7061	110.0584	8.4826	111.2198	2.566	0.0000	0.0000
2026/05/06	R033	06/08/2026	10.25 Call	Bond Future	7775.9700	7.7760	8868.1600	8.8682	14.046	0.0000	0.0000
2026/05/06	R033	06/08/2026	10.25 Put	Bond Future	171.8800	0.1719	102.5900	0.1026	40.313	0.0000	0.0000
2026/05/06	R033	05/11/2026		Bond Future	8.7614	107.0698	8.5264	108.2521	2.682	0.0000	0.0000
2026/05/06	R033	05/11/2026	9.33 Call	Bond Future	3992.8100	3.9928	4846.9800	4.8470	21.393	0.0000	0.0000
2026/05/06	R033	05/11/2026	9.33 Put	Bond Future	1199.8600	1.1999	871.7200	0.8717	27.348	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	
2026/05/06	R033	04/02/2027		Bond Future	8.8130	109.1405	8.5652	110.3452	2.811	0.0000	0.0000
2026/05/06	R033	04/02/2027	8.65 Call	Bond Future	2103.5700	2.1036	2700.4900	2.7005	28.377	0.0000	0.0000
2026/05/06	R033	04/02/2027	8.65 Put	Bond Future	2894.0500	2.8941	2286.2500	2.2863	21.002	0.0000	0.0000
2026/05/06	R033	06/05/2027		Bond Future	8.8663	106.2159	8.6046	107.4440	2.952	0.0000	0.0000
2026/05/06	R033	06/05/2027	7.93 Call	Bond Future	1092.4800	1.0925	1458.9700	1.4590	33.547	0.0000	0.0000
2026/05/06	R033	06/05/2027	7.93 Put	Bond Future	5570.0400	5.5700	4708.4100	4.7084	15.469	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.29 Put	Bond Future	3322.5100	3.3225	1935.5400	1.9355	41.745	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.29 Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.79 Put	Bond Future	423.2400	0.4232	2.5200	0.0025	99.405	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.79 Call	Bond Future	192.9300	0.1929	1159.1900	1.1592	500.834	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.20 Call	Bond Future	2216.8200	2.2168	3603.2200	3.6032	62.540	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.20 Put	Bond Future	0.5800	0.0006	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.66 Call	Bond Future	10320.1200	10.3201	11707.1000	11.7071	13.440	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.16 Call	Bond Future	7647.5500	7.6476	9034.5300	9.0345	18.136	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.66 Call	Bond Future	4869.4100	4.8694	6256.3900	6.2564	28.484	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.71 Call	Bond Future	10581.7500	10.5818	11968.7300	11.9687	13.107	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.21 Call	Bond Future	7919.4800	7.9195	9306.4600	9.3065	17.514	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.71 Call	Bond Future	5152.1100	5.1521	6539.0900	6.5391	26.921	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.64 Call	Bond Future	10215.1900	10.2152	11602.1700	11.6022	13.578	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.14 Call	Bond Future	7538.4800	7.5385	8925.4600	8.9255	18.399	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	9.64 Call	Bond Future	4756.0200	4.7560	6143.0000	6.1430	29.163	0.0000	0.0000
2026/05/06	R035	07/05/2026		Bond Future	8.8280	102.0209	8.6007	103.4079	2.576	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.86 Call	Bond Future	11360.6100	11.3606	12747.5900	12.7476	12.209	0.0000	0.0000
2026/05/06	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.31 Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.31 Put	Bond Future	3196.4700	3.1965	1809.5100	1.8095	43.390	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.55 Call	Bond Future	2.1700	0.0022	84.8100	0.0848	3,808.295	0.0000	0.0000
2026/05/06	R035	07/05/2026	8.55 Put	Bond Future	1701.5600	1.7016	397.2200	0.3972	76.656	0.0000	0.0000
2026/05/06	R035	06/08/2026	7.70 Put	Bond Future	7512.0600	7.5121	6234.8700	6.2349	17.002	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
2026/05/06	R035	06/08/2026	7.70 Call	Bond Future	160.3600	0.1604	293.9200	0.2939	83.288	0.0000	0.0000
2026/05/06	R035	06/08/2026	7.90 Put	Bond Future	6320.3300	6.3203	5104.7000	5.1047	19.234	0.0000	0.0000
2026/05/06	R035	06/08/2026	7.90 Call	Bond Future	251.9600	0.2520	447.0800	0.4471	77.441	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.34 Call	Bond Future	663.1300	0.6631	1074.2500	1.0743	61.997	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.34 Put	Bond Future	3977.0500	3.9771	2977.4200	2.9774	25.135	0.0000	0.0000
2026/05/06	R035	06/08/2026	7.95 Put	Bond Future	6033.0400	6.0330	4836.3000	4.8363	19.836	0.0000	0.0000
2026/05/06	R035	06/08/2026	7.95 Call	Bond Future	282.4100	0.2824	496.4200	0.4964	75.780	0.0000	0.0000
2026/05/06	R035	06/08/2026		Bond Future	8.8899	103.8822	8.6530	105.2930	2.665	0.0000	0.0000
2026/05/06	R035	06/08/2026	11.06 Call	Bond Future	11870.2700	11.8703	13249.9600	13.2500	11.623	0.0000	0.0000
2026/05/06	R035	06/08/2026	11.06 Put	Bond Future	68.7900	0.0688	37.7300	0.0377	45.152	0.0000	0.0000
2026/05/06	R035	06/08/2026	10.22 Call	Bond Future	7743.4900	7.7435	9039.5900	9.0396	16.738	0.0000	0.0000
2026/05/06	R035	06/08/2026	10.22 Put	Bond Future	281.3700	0.2814	166.7200	0.1667	40.747	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.72 Call	Bond Future	5324.7700	5.3248	6511.9100	6.5119	22.295	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.72 Put	Bond Future	579.5400	0.5795	355.9300	0.3559	38.584	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.22 Put	Bond Future	1201.1600	1.2012	776.9100	0.7769	35.320	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.22 Call	Bond Future	3124.1900	3.1242	4110.6900	4.1107	31.576	0.0000	0.0000
2026/05/06	R035	06/08/2026	10.13 Call	Bond Future	7300.5800	7.3006	8582.0000	8.5820	17.552	0.0000	0.0000
2026/05/06	R035	06/08/2026	10.13 Put	Bond Future	319.9300	0.3199	190.6000	0.1906	40.424	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.63 Call	Bond Future	4906.2600	4.9063	6065.2100	6.0652	23.622	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.63 Put	Bond Future	661.1200	0.6611	409.3200	0.4093	38.087	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.13 Put	Bond Future	1369.3900	1.3694	896.3300	0.8963	34.545	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.13 Call	Bond Future	2772.9000	2.7729	3710.5900	3.7106	33.816	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.29 Put	Bond Future	4214.9000	4.2149	3184.2700	3.1843	24.452	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.29 Call	Bond Future	592.6700	0.5927	972.7900	0.9728	64.137	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.79 Put	Bond Future	2219.9900	2.2200	1530.4500	1.5305	31.061	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.79 Call	Bond Future	1628.2200	1.6282	2349.4300	2.3494	44.294	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.39 Call	Bond Future	3833.3500	3.8334	4900.7700	4.9008	27.846	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.39 Put	Bond Future	938.6700	0.9387	595.3400	0.5953	36.576	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.71 Call	Bond Future	5277.8300	5.2778	6462.0100	6.4620	22.437	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.71 Put	Bond Future	588.0000	0.5880	361.4300	0.3614	38.532	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.21 Call	Bond Future	3084.4600	3.0845	4065.7100	4.0657	31.813	0.0000	0.0000
2026/05/06	R035	06/08/2026	9.21 Put	Bond Future	1218.9700	1.2190	789.4700	0.7895	35.235	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.71 Put	Bond Future	2477.7900	2.4778	1732.0900	1.7321	30.095	0.0000	0.0000
2026/05/06	R035	06/08/2026	8.71 Call	Bond Future	1408.9300	1.4089	2073.9800	2.0740	47.202	0.0000	0.0000
2026/05/06	R035	05/11/2026	9.80 Call	Bond Future	5842.1900	5.8422	6970.7800	6.9708	19.318	0.0000	0.0000
2026/05/06	R035	05/11/2026	9.80 Put	Bond Future	1065.0000	1.0650	757.2800	0.7573	28.894	0.0000	0.0000
2026/05/06	R035	05/11/2026	9.30 Call	Bond Future	3771.7900	3.7718	4730.5300	4.7305	25.419	0.0000	0.0000
2026/05/06	R035	05/11/2026	9.30 Put	Bond Future	1748.3400	1.7483	1270.7700	1.2708	27.316	0.0000	0.0000
2026/05/06	R035	05/11/2026	8.80 Put	Bond Future	2922.2000	2.9222	2204.0000	2.2040	24.577	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	
2026/05/06	R035	05/11/2026	8.80 Call	Bond Future	2087.3300	2.0873	2805.4400	2.8054	34.403	0.0000	0.0000
2026/05/06	R035	05/11/2026		Bond Future	8.9441	101.3185	8.6971	102.7548	2.761	0.0000	0.0000
2026/05/06	R035	05/11/2026	10.03 Call	Bond Future	6864.0400	6.8640	8049.3800	8.0494	17.269	0.0000	0.0000
2026/05/06	R035	05/11/2026	10.03 Put	Bond Future	854.0600	0.8541	603.0900	0.6031	29.386	0.0000	0.0000
2026/05/06	R035	05/11/2026	8.97 Call	Bond Future	2600.1300	2.6001	3406.9700	3.4070	31.031	0.0000	0.0000
2026/05/06	R035	05/11/2026	8.97 Put	Bond Future	2451.1600	2.4512	1821.6900	1.8217	25.680	0.0000	0.0000
2026/05/06	R035	05/11/2026	8.47 Call	Bond Future	1299.9600	1.3000	1839.3300	1.8393	41.491	0.0000	0.0000
2026/05/06	R035	05/11/2026	8.47 Put	Bond Future	4080.7600	4.0808	3183.8200	3.1838	21.980	0.0000	0.0000
2026/05/06	R035	05/11/2026	7.97 Put	Bond Future	6443.5100	6.4435	5319.6800	5.3197	17.441	0.0000	0.0000
2026/05/06	R035	05/11/2026	7.97 Call	Bond Future	620.8300	0.6208	933.3100	0.9333	50.333	0.0000	0.0000
2026/05/06	R035	04/02/2027	7.70 Put	Bond Future	8339.9300	8.3399	7167.9300	7.1679	14.053	0.0000	0.0000
2026/05/06	R035	04/02/2027	7.70 Call	Bond Future	698.7300	0.6987	990.3200	0.9903	41.731	0.0000	0.0000
2026/05/06	R035	04/02/2027	8.20 Put	Bond Future	5796.7500	5.7968	4785.3900	4.7854	17.447	0.0000	0.0000
2026/05/06	R035	04/02/2027	8.20 Call	Bond Future	1189.1400	1.1891	1641.3700	1.6414	38.030	0.0000	0.0000
2026/05/06	R035	04/02/2027	8.85 Call	Bond Future	2533.7800	2.5338	3273.2900	3.2733	29.186	0.0000	0.0000
2026/05/06	R035	04/02/2027	8.85 Put	Bond Future	3360.5500	3.3606	2636.4700	2.6365	21.546	0.0000	0.0000
2026/05/06	R035	04/02/2027		Bond Future	8.9964	103.2777	8.7383	104.7413	2.868	0.0000	0.0000
2026/05/06	R035	04/02/2027	9.02 Call	Bond Future	3037.6700	3.0377	3852.1900	3.8522	26.814	0.0000	0.0000
2026/05/06	R035	04/02/2027	9.02 Put	Bond Future	2904.8900	2.9049	2255.8200	2.2558	22.344	0.0000	0.0000
2026/05/06	R035	06/05/2027		Bond Future	9.0448	100.7773	8.7752	102.2693	2.980	0.0000	0.0000
2026/05/06	R035	06/05/2027	8.25 Call	Bond Future	1509.7800	1.5098	2012.5100	2.0125	33.298	0.0000	0.0000
2026/05/06	R035	06/05/2027	8.25 Put	Bond Future	5992.3200	5.9923	5002.9800	5.0030	16.510	0.0000	0.0000
2026/05/06	R038	07/05/2026		Bond Future	9.1933	113.2340	8.9957	114.7764	2.149	0.0000	0.0000
2026/05/06	R038	07/05/2026	11.40 Call	Bond Future	15384.7600	15.3848	16927.1900	16.9272	10.026	0.0000	0.0000
2026/05/06	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R038	06/08/2026		Bond Future	9.2618	115.2999	9.0569	116.8688	2.212	0.0000	0.0000
2026/05/06	R038	06/08/2026	11.77 Call	Bond Future	16985.5200	16.9855	18535.9400	18.5359	9.128	0.0000	0.0000
2026/05/06	R038	06/08/2026	11.77 Put	Bond Future	42.5000	0.0425	24.0800	0.0241	43.341	0.0000	0.0000
2026/05/06	R038	05/11/2026		Bond Future	9.3209	111.9680	9.1084	113.5653	2.280	0.0000	0.0000
2026/05/06	R038	05/11/2026	10.72 Call	Bond Future	10635.5500	10.6356	12009.1900	12.0092	12.916	0.0000	0.0000
2026/05/06	R038	05/11/2026	10.72 Put	Bond Future	873.4300	0.8734	649.8100	0.6498	25.603	0.0000	0.0000
2026/05/06	R038	04/02/2027		Bond Future	9.3775	114.1334	9.1568	115.7611	2.353	0.0000	0.0000
2026/05/06	R038	04/02/2027	9.60 Call	Bond Future	4907.9500	4.9080	5895.3800	5.8954	20.119	0.0000	0.0000
2026/05/06	R038	04/02/2027	9.60 Put	Bond Future	3299.8700	3.2999	2659.6500	2.6597	19.401	0.0000	0.0000
2026/05/06	R038	06/05/2027		Bond Future	9.4351	110.8645	9.2058	112.5238	2.431	0.0000	0.0000
2026/05/06	R038	06/05/2027	8.71 Call	Bond Future	2228.6900	2.2287	2818.9400	2.8189	26.484	0.0000	0.0000
2026/05/06	R038	06/05/2027	8.71 Put	Bond Future	7594.7200	7.5947	6525.6600	6.5257	14.076	0.0000	0.0000
2026/05/06	R053	07/05/2026		Bond Future	9.3125	123.9940	9.1556	125.8527	1.685	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	
2026/05/06	R053	07/05/2026	11.69 Call	Bond Future	23218.8000	23.2188	25077.5100	25.0775	8.005	0.0000	0.0000
2026/05/06	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R053	06/08/2026		Bond Future	9.3648	126.2562	9.2034	128.1470	1.723	0.0000	0.0000
2026/05/06	R053	06/08/2026	12.28 Call	Bond Future	27189.4100	27.1894	29063.8600	29.0639	6.894	0.0000	0.0000
2026/05/06	R053	06/08/2026	12.28 Put	Bond Future	44.5000	0.0445	28.1700	0.0282	36.697	0.0000	0.0000
2026/05/06	R053	06/08/2026	8.10 Put	Bond Future	16546.9500	16.5470	14804.7200	14.8047	10.529	0.0000	0.0000
2026/05/06	R053	06/08/2026	8.10 Call	Bond Future	301.9800	0.3020	450.5300	0.4505	49.192	0.0000	0.0000
2026/05/06	R053	06/08/2026	8.60 Put	Bond Future	10313.9900	10.3140	8799.3700	8.7994	14.685	0.0000	0.0000
2026/05/06	R053	06/08/2026	8.60 Call	Bond Future	898.4400	0.8984	1274.6000	1.2746	41.868	0.0000	0.0000
2026/05/06	R053	06/08/2026	9.10 Call	Bond Future	2488.8700	2.4889	3273.1300	3.2731	31.511	0.0000	0.0000
2026/05/06	R053	06/08/2026	9.10 Put	Bond Future	5617.2300	5.6172	4510.7100	4.5107	19.699	0.0000	0.0000
2026/05/06	R053	06/08/2026	9.60 Call	Bond Future	5489.6200	5.4896	6707.3600	6.7074	22.183	0.0000	0.0000
2026/05/06	R053	06/08/2026	9.60 Put	Bond Future	2820.5000	2.8205	2147.4600	2.1475	23.862	0.0000	0.0000
2026/05/06	R053	05/11/2026		Bond Future	9.4095	122.7506	9.2436	124.6756	1.764	0.0000	0.0000
2026/05/06	R053	05/11/2026	11.21 Call	Bond Future	19012.4100	19.0124	20726.3700	20.7264	9.015	0.0000	0.0000
2026/05/06	R053	05/11/2026	11.21 Put	Bond Future	1037.5200	1.0375	826.4600	0.8265	20.343	0.0000	0.0000
2026/05/06	R053	04/02/2027		Bond Future	9.4518	125.1245	9.2811	127.0863	1.806	0.0000	0.0000
2026/05/06	R053	04/02/2027	9.99 Call	Bond Future	9860.8300	9.8608	11194.6000	11.1946	13.526	0.0000	0.0000
2026/05/06	R053	04/02/2027	9.99 Put	Bond Future	4009.5800	4.0096	3381.5300	3.3815	15.664	0.0000	0.0000
2026/05/06	R053	06/05/2027		Bond Future	9.4940	121.6907	9.3184	123.6906	1.850	0.0000	0.0000
2026/05/06	R053	06/05/2027	8.92 Call	Bond Future	4084.9100	4.0849	4871.3700	4.8714	19.253	0.0000	0.0000
2026/05/06	R053	06/05/2027	8.92 Put	Bond Future	10832.6800	10.8327	9619.1900	9.6192	11.202	0.0000	0.0000
2026/05/06	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/05/06	R186	07/05/2026	8.69 Call	Bond Future	11.6700	0.0117	8.2500	0.0083	29.306	0.0000	0.0000
2026/05/06	R186	07/05/2026	8.69 Put	Bond Future	11.6700	0.0117	8.2500	0.0083	29.306	0.0000	0.0000
2026/05/06	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/06	R186	06/08/2026	8.57 Call	Bond Future	54.2800	0.0543	53.9900	0.0540	0.534	0.0000	0.0000
2026/05/06	R186	06/08/2026	8.57 Put	Bond Future	54.2800	0.0543	53.9900	0.0540	0.534	0.0000	0.0000
2026/05/06	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/06	R186	05/11/2026	8.12 Call	Bond Future	37.8200	0.0378	37.7100	0.0377	0.291	0.0000	0.0000
2026/05/06	R186	05/11/2026	8.12 Put	Bond Future	37.8200	0.0378	37.7100	0.0377	0.291	0.0000	0.0000
2026/05/06	R202	07/05/2026		Bond Future	298.8475	298.8475	298.8875	298.8875	0.013	0.0000	0.0000
2026/05/06	R202	07/05/2026	277.55 Call	Bond Future	21297.4500	21.2975	21337.4700	21.3375	0.188	0.0000	0.0000
2026/05/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R202	06/08/2026		Bond Future	298.9678	298.9678	299.0042	299.0042	0.012	0.0000	0.0000
2026/05/06	R202	06/08/2026	278.86 Call	Bond Future	20107.8000	20.1078	20144.2100	20.1442	0.181	0.0000	0.0000
2026/05/06	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R202	05/11/2026		Bond Future	304.6170	304.6170	304.6517	304.6517	0.011	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	
2026/05/06	R202	05/11/2026	280.46 Call	Bond Future	24157.0000	24.1570	24191.7200	24.1917	0.144	0.0000	0.0000
2026/05/06	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R202	04/02/2027		Bond Future	305.0454	305.0454	305.0794	305.0794	0.011	0.0000	0.0000
2026/05/06	R202	04/02/2027	294.73 Call	Bond Future	10315.3700	10.3154	10349.4400	10.3494	0.330	0.0000	0.0000
2026/05/06	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R202	06/05/2027		Bond Future	311.0360	311.0360	311.0711	311.0711	0.011	0.0000	0.0000
2026/05/06	R202	06/05/2027	306.99 Call	Bond Future	4046.0400	4.0460	4081.0500	4.0811	0.865	0.0000	0.0000
2026/05/06	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R209	07/05/2026		Bond Future	8.9629	83.1595	8.7556	84.3550	2.312	0.0000	0.0000
2026/05/06	R209	07/05/2026	11.07 Call	Bond Future	10989.6500	10.9897	12185.1000	12.1851	10.878	0.0000	0.0000
2026/05/06	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R209	06/08/2026		Bond Future	9.0226	84.6767	8.8079	85.8927	2.381	0.0000	0.0000
2026/05/06	R209	06/08/2026	11.39 Call	Bond Future	12064.3600	12.0644	13257.8300	13.2578	9.893	0.0000	0.0000
2026/05/06	R209	06/08/2026	11.39 Put	Bond Future	54.1500	0.0542	31.6400	0.0316	41.570	0.0000	0.0000
2026/05/06	R209	05/11/2026		Bond Future	9.0729	83.1054	8.8503	84.3434	2.454	0.0000	0.0000
2026/05/06	R209	05/11/2026	10.32 Call	Bond Future	7261.1100	7.2611	8303.5300	8.3035	14.356	0.0000	0.0000
2026/05/06	R209	05/11/2026	10.32 Put	Bond Future	742.8000	0.7428	547.2200	0.5472	26.330	0.0000	0.0000
2026/05/06	R209	04/02/2027		Bond Future	9.1204	84.7124	8.8893	85.9740	2.534	0.0000	0.0000
2026/05/06	R209	04/02/2027	9.28 Call	Bond Future	3411.2400	3.4112	4158.0600	4.1581	21.893	0.0000	0.0000
2026/05/06	R209	04/02/2027	9.28 Put	Bond Future	2553.8800	2.5539	2039.1100	2.0391	20.156	0.0000	0.0000
2026/05/06	R209	04/02/2027	8.96 Call	Bond Future	2457.4200	2.4574	3087.3500	3.0874	25.634	0.0000	0.0000
2026/05/06	R209	04/02/2027	8.96 Put	Bond Future	3330.2700	3.3303	2698.6100	2.6986	18.967	0.0000	0.0000
2026/05/06	R209	04/02/2027	8.03 Put	Bond Future	7024.7700	7.0248	6065.2700	6.0653	13.659	0.0000	0.0000
2026/05/06	R209	04/02/2027	8.03 Call	Bond Future	853.4100	0.8534	1155.5000	1.1555	35.398	0.0000	0.0000
2026/05/06	R209	06/05/2027	9.32 Call	Bond Future	3705.1900	3.7052	4457.5900	4.4576	20.307	0.0000	0.0000
2026/05/06	R209	06/05/2027	9.32 Put	Bond Future	2907.0600	2.9071	2373.3200	2.3733	18.360	0.0000	0.0000
2026/05/06	R209	06/05/2027	8.25 Put	Bond Future	6406.5600	6.4066	5518.8300	5.5188	13.857	0.0000	0.0000
2026/05/06	R209	06/05/2027	8.25 Call	Bond Future	1347.3900	1.3474	1745.8000	1.7458	29.569	0.0000	0.0000
2026/05/06	R209	06/05/2027		Bond Future	9.1686	83.2049	8.9285	84.4911	2.619	0.0000	0.0000
2026/05/06	R209	06/05/2027	8.41 Call	Bond Future	1564.0400	1.5640	2010.3600	2.0104	28.536	0.0000	0.0000
2026/05/06	R209	06/05/2027	8.41 Put	Bond Future	5714.5300	5.7145	4874.7100	4.8747	14.696	0.0000	0.0000
2026/05/06	R210	07/05/2026		Bond Future	262.4088	262.4088	262.4982	262.4982	0.034	0.0000	0.0000
2026/05/06	R210	07/05/2026	255.40 Call	Bond Future	7008.8100	7.0088	7098.2000	7.0982	1.275	0.0000	0.0000
2026/05/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R210	06/08/2026		Bond Future	267.2625	267.2625	267.3497	267.3497	0.033	0.0000	0.0000
2026/05/06	R210	06/08/2026	259.84 Call	Bond Future	7422.4600	7.4225	7509.6700	7.5097	1.175	0.0000	0.0000
2026/05/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R210	05/11/2026		Bond Future	268.7740	268.7740	268.8608	268.8608	0.032	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	
2026/05/06	R210	05/11/2026	253.33 Call	Bond Future	15444.0000	15.4440	15530.7500	15.5308	0.562	0.0000	0.0000
2026/05/06	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R210	04/02/2027		Bond Future	274.0321	274.0321	274.1195	274.1195	0.032	0.0000	0.0000
2026/05/06	R210	04/02/2027	266.03 Call	Bond Future	8002.0600	8.0021	8089.5200	8.0895	1.093	0.0000	0.0000
2026/05/06	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R210	06/05/2027		Bond Future	275.7900	275.7900	275.8789	275.8789	0.032	0.0000	0.0000
2026/05/06	R210	06/05/2027	271.13 Call	Bond Future	4659.9800	4.6600	4748.9300	4.7489	1.909	0.0000	0.0000
2026/05/06	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R213	07/05/2026		Bond Future	8.3784	96.0128	8.1657	96.8169	2.539	0.0000	0.0000
2026/05/06	R213	07/05/2026	9.80 Call	Bond Future	5168.0700	5.1681	5972.1600	5.9722	15.559	0.0000	0.0000
2026/05/06	R213	07/05/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R213	06/08/2026		Bond Future	8.4447	97.7646	8.2184	98.5819	2.680	0.0000	0.0000
2026/05/06	R213	06/08/2026	9.69 Call	Bond Future	4521.0300	4.5210	5268.2900	5.2683	16.529	0.0000	0.0000
2026/05/06	R213	06/08/2026	9.69 Put	Bond Future	172.6200	0.1726	102.5200	0.1025	40.609	0.0000	0.0000
2026/05/06	R213	05/11/2026		Bond Future	8.5012	96.0378	8.2598	96.8696	2.839	0.0000	0.0000
2026/05/06	R213	05/11/2026	8.75 Call	Bond Future	1949.3000	1.9493	2477.6100	2.4776	27.103	0.0000	0.0000
2026/05/06	R213	05/11/2026	8.75 Put	Bond Future	1100.9000	1.1009	797.3700	0.7974	27.571	0.0000	0.0000
2026/05/06	R213	04/02/2027		Bond Future	8.5546	97.8947	8.2958	98.7423	3.025	0.0000	0.0000
2026/05/06	R213	04/02/2027	8.14 Call	Bond Future	972.4900	0.9725	1319.8600	1.3199	35.720	0.0000	0.0000
2026/05/06	R213	04/02/2027	8.14 Put	Bond Future	2334.6300	2.3346	1834.4800	1.8345	21.423	0.0000	0.0000
2026/05/06	R213	06/05/2027		Bond Future	8.6035	96.2418	8.3253	97.1058	3.234	0.0000	0.0000
2026/05/06	R213	06/05/2027	7.56 Call	Bond Future	561.1600	0.5612	786.3900	0.7864	40.137	0.0000	0.0000
2026/05/06	R213	06/05/2027	7.56 Put	Bond Future	3851.6000	3.8516	3212.8300	3.2128	16.585	0.0000	0.0000
2026/05/06	R213	06/05/2027	9.25 Call	Bond Future	3079.7900	3.0798	3680.6200	3.6806	19.509	0.0000	0.0000
2026/05/06	R213	06/05/2027	9.25 Put	Bond Future	1108.5400	1.1085	845.3700	0.8454	23.740	0.0000	0.0000
2026/05/06	R213	06/05/2027	8.13 Put	Bond Future	2530.9200	2.5309	2020.2000	2.0202	20.179	0.0000	0.0000
2026/05/06	R213	06/05/2027	8.13 Call	Bond Future	1054.7300	1.0547	1408.0100	1.4080	33.495	0.0000	0.0000
2026/05/06	R214	07/05/2026		Bond Future	9.3678	78.5542	9.1906	79.7386	1.891	0.0000	0.0000
2026/05/06	R214	07/05/2026	11.53 Call	Bond Future	12610.7000	12.6107	13795.1800	13.7952	9.393	0.0000	0.0000
2026/05/06	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R214	06/08/2026		Bond Future	9.4266	79.9874	9.2441	81.1923	1.936	0.0000	0.0000
2026/05/06	R214	06/08/2026	11.97 Call	Bond Future	14408.4500	14.4085	15595.6300	15.5956	8.239	0.0000	0.0000
2026/05/06	R214	06/08/2026	11.97 Put	Bond Future	46.9200	0.0469	29.1800	0.0292	37.809	0.0000	0.0000
2026/05/06	R214	05/11/2026		Bond Future	9.4795	78.1825	9.2915	79.4093	1.983	0.0000	0.0000
2026/05/06	R214	05/11/2026	10.97 Call	Bond Future	9585.5600	9.5856	10644.7400	10.6447	11.050	0.0000	0.0000
2026/05/06	R214	05/11/2026	10.97 Put	Bond Future	754.1600	0.7542	586.5600	0.5866	22.223	0.0000	0.0000
2026/05/06	R214	04/02/2027		Bond Future	9.5311	79.6942	9.3371	80.9444	2.035	0.0000	0.0000
2026/05/06	R214	04/02/2027	9.90 Call	Bond Future	4934.0900	4.9341	5735.7700	5.7358	16.248	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	
2026/05/06	R214	04/02/2027	9.90 Put	Bond Future	2631.3400	2.6313	2182.8400	2.1828	17.045	0.0000	0.0000
2026/05/06	R214	06/05/2027		Bond Future	9.5794	77.9417	9.3795	79.2162	2.087	0.0000	0.0000
2026/05/06	R214	06/05/2027	8.88 Call	Bond Future	2093.2400	2.0932	2559.2200	2.5592	22.261	0.0000	0.0000
2026/05/06	R214	06/05/2027	8.88 Put	Bond Future	6682.1100	6.6821	5873.6400	5.8736	12.099	0.0000	0.0000
2026/05/06	R248	07/05/2026		Bond Future	9.3876	95.8389	9.2306	97.2336	1.672	0.0000	0.0000
2026/05/06	R248	07/05/2026	11.72 Call	Bond Future	17358.6400	17.3586	18753.2700	18.7533	8.034	0.0000	0.0000
2026/05/06	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R248	07/05/2026	8.30 Put	Bond Future	10376.4900	10.3765	8981.8600	8.9819	13.440	0.0000	0.0000
2026/05/06	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R248	07/05/2026	8.70 Put	Bond Future	6359.4800	6.3595	4964.8500	4.9649	21.930	0.0000	0.0000
2026/05/06	R248	07/05/2026	8.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R248	07/05/2026	9.18 Call	Bond Future	20.8000	0.0208	135.4600	0.1355	551.250	0.0000	0.0000
2026/05/06	R248	07/05/2026	9.18 Put	Bond Future	1871.9400	1.8719	591.9700	0.5920	68.377	0.0000	0.0000
2026/05/06	R248	07/05/2026	9.19 Call	Bond Future	25.3800	0.0254	162.7000	0.1627	541.056	0.0000	0.0000
2026/05/06	R248	07/05/2026	9.19 Put	Bond Future	1786.0200	1.7860	528.7100	0.5287	70.397	0.0000	0.0000
2026/05/06	R248	06/08/2026	9.00 Call	Bond Future	1340.3700	1.3404	1809.7900	1.8098	35.022	0.0000	0.0000
2026/05/06	R248	06/08/2026	9.00 Put	Bond Future	5305.9400	5.3059	4356.7300	4.3567	17.890	0.0000	0.0000
2026/05/06	R248	06/08/2026	10.00 Call	Bond Future	6021.7200	6.0217	7089.6000	7.0896	17.734	0.0000	0.0000
2026/05/06	R248	06/08/2026	10.00 Put	Bond Future	1373.5800	1.3736	1022.8300	1.0228	25.535	0.0000	0.0000
2026/05/06	R248	06/08/2026		Bond Future	9.4421	97.5875	9.2806	99.0062	1.711	0.0000	0.0000
2026/05/06	R248	06/08/2026	12.37 Call	Bond Future	20767.6600	20.7677	22175.3800	22.1754	6.778	0.0000	0.0000
2026/05/06	R248	06/08/2026	12.37 Put	Bond Future	29.3500	0.0294	18.4400	0.0184	37.172	0.0000	0.0000
2026/05/06	R248	05/11/2026		Bond Future	9.4908	94.9697	9.3246	96.4140	1.750	0.0000	0.0000
2026/05/06	R248	05/11/2026	11.31 Call	Bond Future	14521.6000	14.5216	15809.0000	15.8090	8.865	0.0000	0.0000
2026/05/06	R248	05/11/2026	11.31 Put	Bond Future	776.7100	0.7767	619.7500	0.6198	20.208	0.0000	0.0000
2026/05/06	R248	04/02/2027		Bond Future	9.5380	96.8062	9.3670	98.2780	1.793	0.0000	0.0000
2026/05/06	R248	04/02/2027	10.11 Call	Bond Future	7638.6500	7.6387	8647.2900	8.6473	13.204	0.0000	0.0000
2026/05/06	R248	04/02/2027	10.11 Put	Bond Future	2972.7100	2.9727	2509.5000	2.5095	15.582	0.0000	0.0000
2026/05/06	R248	06/05/2027		Bond Future	9.5820	94.2436	9.4060	95.7441	1.836	0.0000	0.0000
2026/05/06	R248	06/05/2027	9.05 Call	Bond Future	3229.2600	3.2293	3836.9000	3.8369	18.817	0.0000	0.0000
2026/05/06	R248	06/05/2027	9.05 Put	Bond Future	7885.4000	7.8854	6992.5700	6.9926	11.323	0.0000	0.0000
2026/05/06	R2R9	07/05/2026		Bond Future	9.2932	105.4316	9.0957	106.9580	2.125	0.0000	0.0000
2026/05/06	R2R9	07/05/2026	99.91 Call	Bond Future	94581.9400	94.5819	96108.3300	96.1083	1.614	0.0000	0.0000
2026/05/06	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R2R9	06/08/2026		Bond Future	9.3611	107.3552	9.1566	108.9079	2.184	0.0000	0.0000
2026/05/06	R2R9	06/08/2026	101.74 Call	Bond Future	94235.6800	94.2357	95788.3500	95.7884	1.648	0.0000	0.0000
2026/05/06	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R2R9	05/11/2026		Bond Future	9.4199	104.3793	9.2082	105.9601	2.247	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	
2026/05/06	R2R9	05/11/2026	98.56 Call	Bond Future	93409.2000	93.4092	94990.0000	94.9900	1.692	0.0000	0.0000
2026/05/06	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R2R9	04/02/2027		Bond Future	9.4763	106.3978	9.2570	108.0088	2.314	0.0000	0.0000
2026/05/06	R2R9	04/02/2027	9.89 Call	Bond Future	5576.6200	5.5766	6641.1100	6.6411	19.088	0.0000	0.0000
2026/05/06	R2R9	04/02/2027	9.89 Put	Bond Future	2631.3300	2.6313	2084.8800	2.0849	20.767	0.0000	0.0000
2026/05/06	R2R9	06/05/2027		Bond Future	9.5337	103.4831	9.3063	105.1254	2.385	0.0000	0.0000
2026/05/06	R2R9	06/05/2027	8.83 Call	Bond Future	2420.3600	2.4204	3024.5100	3.0245	24.961	0.0000	0.0000
2026/05/06	R2R9	06/05/2027	8.83 Put	Bond Future	7622.7300	7.6227	6584.6400	6.5846	13.618	0.0000	0.0000
2026/05/06	R4R2	07/05/2026		Bond Future	9.4331	106.7797	9.2707	108.1723	1.722	0.0000	0.0000
2026/05/06	R4R2	07/05/2026	100.23 Call	Bond Future	95690.6200	95.6906	97083.2000	97.0832	1.455	0.0000	0.0000
2026/05/06	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R4R2	06/08/2026		Bond Future	9.4992	108.7278	9.3315	110.1442	1.765	0.0000	0.0000
2026/05/06	R4R2	06/08/2026	102.06 Call	Bond Future	95310.5700	95.3106	96726.9700	96.7270	1.486	0.0000	0.0000
2026/05/06	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R4R2	05/11/2026		Bond Future	9.5568	105.6515	9.3837	107.0935	1.812	0.0000	0.0000
2026/05/06	R4R2	05/11/2026	98.76 Call	Bond Future	94428.9000	94.4289	95870.9100	95.8709	1.527	0.0000	0.0000
2026/05/06	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	R4R2	04/02/2027		Bond Future	9.6122	107.6947	9.4333	109.1641	1.861	0.0000	0.0000
2026/05/06	R4R2	04/02/2027	10.13 Call	Bond Future	6713.2300	6.7132	7717.0000	7.7170	14.952	0.0000	0.0000
2026/05/06	R4R2	04/02/2027	10.13 Put	Bond Future	2626.9100	2.6269	2161.2600	2.1613	17.726	0.0000	0.0000
2026/05/06	R4R2	06/05/2027		Bond Future	9.6683	104.6790	9.4833	106.1770	1.913	0.0000	0.0000
2026/05/06	R4R2	06/05/2027	9.00 Call	Bond Future	2816.6900	2.8167	3374.7200	3.3747	19.812	0.0000	0.0000
2026/05/06	R4R2	06/05/2027	9.00 Put	Bond Future	8382.0500	8.3821	7442.1000	7.4421	11.214	0.0000	0.0000
2026/05/06	RR87	07/05/2026		Bond Future	7.3969	102.6932	7.2611	102.7697	1.836	0.0000	0.0000
2026/05/06	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	RR87	07/05/2026	6.81 Put	Bond Future	331.4700	0.3315	254.9400	0.2549	23.088	0.0000	0.0000
2026/05/06	RR87	06/08/2026		Bond Future	7.4039	100.8209	7.1778	100.9007	3.054	0.0000	0.0000
2026/05/06	RR87	06/08/2026	6.53 Call	Bond Future	5.1400	0.0051	12.0642	0.0121	134.711	0.0000	0.0000
2026/05/06	RR87	06/08/2026	6.53 Put	Bond Future	314.1300	0.3141	241.2842	0.2413	23.190	0.0000	0.0000
2026/05/06	RR87	05/11/2026		Bond Future	6.9125	102.7025	6.2105	102.7830	10.157	0.0000	0.0000
2026/05/06	RR87	05/11/2026	5.27 Call	Bond Future	0.4919	0.0005	4.5577	0.0046	826.525	0.0000	0.0000
2026/05/06	RR87	05/11/2026	5.27 Put	Bond Future	188.8619	0.1889	112.4977	0.1125	40.434	0.0000	0.0000
2026/05/06	RR88	07/05/2026		Bond Future	7.6799	105.1016	7.4959	105.3786	2.396	0.0000	0.0000
2026/05/06	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	RR88	07/05/2026	6.84 Put	Bond Future	1272.3000	1.2723	995.2300	0.9952	21.777	0.0000	0.0000
2026/05/06	RR88	06/08/2026		Bond Future	7.7551	104.1879	7.5354	104.4503	2.833	0.0000	0.0000
2026/05/06	RR88	06/08/2026	6.79 Call	Bond Future	19.2926	0.0193	41.0343	0.0410	112.694	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
2026/05/06	RR88	06/08/2026	6.79 Put	Bond Future	1178.1526	1.1782	937.5743	0.9376	20.420	0.0000	0.0000
2026/05/06	RR88	05/11/2026		Bond Future	7.7769	105.4813	7.5061	105.7630	3.482	0.0000	0.0000
2026/05/06	RR88	05/11/2026	6.71 Call	Bond Future	39.0797	0.0391	75.1429	0.0751	92.281	0.0000	0.0000
2026/05/06	RR88	05/11/2026	6.71 Put	Bond Future	1154.7997	1.1548	909.1629	0.9092	21.271	0.0000	0.0000
2026/05/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/06	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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