



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2026 TO 07/05/2026

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
2026/05/07	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/07	2029	07/05/2026		Bond Future	148.1771	148.1771	148.1192	0.039	0.0000	0.0000
2026/05/07	2029	07/05/2026	141.82 Call	Bond Future	6357.0700	6.3571	6299.2300	0.910	0.0000	0.0000
2026/05/07	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2029	06/08/2026		Bond Future	150.9157	150.9157	150.8561	0.039	0.0000	0.0000
2026/05/07	2029	06/08/2026	144.10 Call	Bond Future	6815.6800	6.8157	6756.0700	0.875	0.0000	0.0000
2026/05/07	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	
2026/05/07	2029	05/11/2026		Bond Future	152.2806	152.2806	152.2193	152.2193	0.040	0.0000	0.0000
2026/05/07	2029	05/11/2026	147.56 Call	Bond Future	4720.5600	4.7206	4659.3300	4.6593	1.297	0.0000	0.0000
2026/05/07	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2029	04/02/2027		Bond Future	155.2590	155.2590	155.1964	155.1964	0.040	0.0000	0.0000
2026/05/07	2029	04/02/2027	149.72 Call	Bond Future	5539.0000	5.5390	5476.3800	5.4764	1.131	0.0000	0.0000
2026/05/07	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2029	06/05/2027		Bond Future	156.7868	156.7868	156.7226	156.7226	0.041	0.0000	0.0000
2026/05/07	2029	06/05/2027	153.32 Call	Bond Future	3466.7600	3.4668	3402.6200	3.4026	1.850	0.0000	0.0000
2026/05/07	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.21 Put	Bond Future	2574.9500	2.5750	2350.2800	2.3503	8.725	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.21 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.71 Put	Bond Future	957.9700	0.9580	733.3000	0.7333	23.453	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.92 Call	Bond Future	10.5600	0.0106	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	2030	07/05/2026	7.92 Put	Bond Future	298.7300	0.2987	63.5000	0.0635	78.743	0.0000	0.0000
2026/05/07	2030	07/05/2026		Bond Future	8.0109	102.1782	7.9400	102.4029	0.885	0.0000	0.0000
2026/05/07	2030	07/05/2026	9.39 Call	Bond Future	4250.7400	4.2507	4475.4100	4.4754	5.285	0.0000	0.0000
2026/05/07	2030	07/05/2026	9.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2030	06/08/2026		Bond Future	8.0756	100.0314	8.0314	100.1628	0.547	0.0000	0.0000
2026/05/07	2030	06/08/2026	9.22 Call	Bond Future	3453.9300	3.4539	3570.4500	3.5705	3.374	0.0000	0.0000
2026/05/07	2030	06/08/2026	9.22 Put	Bond Future	126.2000	0.1262	111.3500	0.1114	11.767	0.0000	0.0000
2026/05/07	2030	06/08/2026	7.21 Put	Bond Future	2704.0900	2.7041	2584.5100	2.5845	4.422	0.0000	0.0000
2026/05/07	2030	06/08/2026	7.21 Call	Bond Future	92.9100	0.0929	104.7000	0.1047	12.690	0.0000	0.0000
2026/05/07	2030	06/08/2026	7.71 Put	Bond Future	1445.5900	1.4456	1350.3000	1.3503	6.592	0.0000	0.0000
2026/05/07	2030	06/08/2026	7.71 Call	Bond Future	352.8900	0.3529	388.9700	0.3890	10.224	0.0000	0.0000
2026/05/07	2030	06/08/2026	8.06 Call	Bond Future	790.7000	0.7907	852.9800	0.8530	7.877	0.0000	0.0000
2026/05/07	2030	06/08/2026	8.06 Put	Bond Future	836.9400	0.8369	767.8500	0.7679	8.255	0.0000	0.0000
2026/05/07	2030	05/11/2026		Bond Future	8.1076	101.8978	8.0597	102.0314	0.591	0.0000	0.0000
2026/05/07	2030	05/11/2026	8.39 Call	Bond Future	1546.6700	1.5467	1627.2200	1.6272	5.208	0.0000	0.0000
2026/05/07	2030	05/11/2026	8.39 Put	Bond Future	764.2400	0.7642	711.2600	0.7113	6.932	0.0000	0.0000
2026/05/07	2030	04/02/2027		Bond Future	8.1291	99.8600	8.0767	99.9960	0.645	0.0000	0.0000
2026/05/07	2030	04/02/2027	7.82 Call	Bond Future	789.9200	0.7899	842.8700	0.8429	6.703	0.0000	0.0000
2026/05/07	2030	04/02/2027	7.82 Put	Bond Future	1594.8600	1.5949	1511.8500	1.5119	5.205	0.0000	0.0000
2026/05/07	2030	06/05/2027		Bond Future	8.1631	101.7990	8.1052	101.9376	0.708	0.0000	0.0000
2026/05/07	2030	06/05/2027	7.27 Call	Bond Future	476.6300	0.4766	511.4400	0.5114	7.303	0.0000	0.0000
2026/05/07	2030	06/05/2027	7.27 Put	Bond Future	2644.7700	2.6448	2540.9400	2.5409	3.926	0.0000	0.0000
2026/05/07	2031	07/05/2026		Bond Future	117.1123	117.1123	117.2638	117.2638	0.129	0.0000	0.0000
2026/05/07	2031	07/05/2026	113.84 Call	Bond Future	3272.2600	3.2723	3423.7900	3.4238	4.631	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
2026/05/07	2031	07/05/2026	113.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/07	2031	06/08/2026		Bond Future	116.8520	116.8520	117.0057	117.0057	0.132	0.0000
2026/05/07	2031	06/08/2026	113.81 Call	Bond Future	3055.9800	3.0560	3206.0500	3.2061	4.911	0.0000
2026/05/07	2031	06/08/2026	113.81 Put	Bond Future	13.9700	0.0140	10.3300	0.0103	26.056	0.0000
2026/05/07	2031	05/11/2026		Bond Future	119.0595	119.0595	119.2158	119.2158	0.131	0.0000
2026/05/07	2031	05/11/2026	111.49 Call	Bond Future	7569.4800	7.5695	7725.7900	7.7258	2.065	0.0000
2026/05/07	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2026/05/07	2031	04/02/2027		Bond Future	118.9108	118.9108	119.0697	119.0697	0.134	0.0000
2026/05/07	2031	04/02/2027	116.18 Call	Bond Future	2861.5500	2.8616	3002.4600	3.0025	4.924	0.0000
2026/05/07	2031	04/02/2027	116.18 Put	Bond Future	130.7300	0.1307	112.7600	0.1128	13.746	0.0000
2026/05/07	2031	06/05/2027		Bond Future	121.2461	121.2461	121.4081	121.4081	0.134	0.0000
2026/05/07	2031	06/05/2027	116.87 Call	Bond Future	4407.8200	4.4078	4564.6800	4.5647	3.559	0.0000
2026/05/07	2031	06/05/2027	116.87 Put	Bond Future	31.7500	0.0318	26.5700	0.0266	16.315	0.0000
2026/05/07	2032	07/05/2026		Bond Future	8.3157	100.6309	8.2500	100.9320	0.790	0.0000
2026/05/07	2032	07/05/2026	10.14 Call	Bond Future	7927.3900	7.9274	8228.5400	8.2285	3.799	0.0000
2026/05/07	2032	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2032	07/05/2026	Put	Bond Future	21.6200	0.0216	0.0000	0.0000	(100.000)	0.0000
2026/05/07	2032	07/05/2026	Call	Bond Future	652.5100	0.6525	932.0400	0.9320	42.839	0.0000
2026/05/07	2032	06/08/2026		Bond Future	8.3718	102.4654	8.3184	102.7014	0.639	0.0000
2026/05/07	2032	06/08/2026	10.12 Call	Bond Future	7441.0400	7.4410	7664.1600	7.6642	2.999	0.0000
2026/05/07	2032	06/08/2026	10.12 Put	Bond Future	93.0900	0.0931	80.1400	0.0801	13.911	0.0000
2026/05/07	2032	05/11/2026		Bond Future	8.4137	100.2167	8.3572	100.4569	0.672	0.0000
2026/05/07	2032	05/11/2026	9.16 Call	Bond Future	3895.5100	3.8955	4071.7800	4.0718	4.525	0.0000
2026/05/07	2032	05/11/2026	9.16 Put	Bond Future	789.3400	0.7893	725.4300	0.7254	8.097	0.0000
2026/05/07	2032	04/02/2027		Bond Future	8.4502	102.1543	8.3903	102.3990	0.709	0.0000
2026/05/07	2032	04/02/2027	8.48 Call	Bond Future	2125.9500	2.1260	2251.5900	2.2516	5.910	0.0000
2026/05/07	2032	04/02/2027	8.48 Put	Bond Future	2004.2500	2.0043	1885.2100	1.8852	5.939	0.0000
2026/05/07	2032	06/05/2027		Bond Future	8.4871	99.9768	8.4234	100.2263	0.750	0.0000
2026/05/07	2032	06/05/2027	7.80 Call	Bond Future	1179.7200	1.1797	1260.5000	1.2605	6.847	0.0000
2026/05/07	2032	06/05/2027	7.80 Put	Bond Future	3913.6400	3.9136	3744.9300	3.7449	4.311	0.0000
2026/05/07	2033	07/05/2026		Bond Future	144.7297	144.7297	144.9158	144.9158	0.129	0.0000
2026/05/07	2033	07/05/2026	135.16 Call	Bond Future	9569.6600	9.5697	9755.8400	9.7558	1.946	0.0000
2026/05/07	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2033	06/08/2026		Bond Future	147.4045	147.4045	147.6855	147.6855	0.191	0.0000
2026/05/07	2033	06/08/2026	134.25 Call	Bond Future	13154.5000	13.1545	13435.5000	13.4355	2.136	0.0000
2026/05/07	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2033	05/11/2026		Bond Future	148.6007	148.6007	148.8865	148.8865	0.192	0.0000
2026/05/07	2033	05/11/2026	137.26 Call	Bond Future	11340.6600	11.3407	11626.5100	11.6265	2.521	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
2026/05/07	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/07	2033	04/02/2027		Bond Future	151.5071	151.5071	151.7984	151.7984	0.192	0.0000
2026/05/07	2033	04/02/2027	142.71 Call	Bond Future	8797.0600	8.7971	9088.3900	9.0884	3.312	0.0000
2026/05/07	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2033	06/05/2027		Bond Future	152.8564	152.8564	153.1531	153.1531	0.194	0.0000
2026/05/07	2033	06/05/2027	151.21 Call	Bond Future	1646.4400	1.6464	1943.1400	1.9431	18.021	0.0000
2026/05/07	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	07/05/2026	9.00 Put	Bond Future	35.9600	0.0360	0.0000	0.0000	(100.000)	0.0000
2026/05/07	2037	07/05/2026	9.00 Call	Bond Future	697.3900	0.6974	1170.4500	1.1705	67.833	0.0000
2026/05/07	2037	07/05/2026	9.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	07/05/2026	9.49 Call	Bond Future	3840.3000	3.8403	4349.3200	4.3493	13.255	0.0000
2026/05/07	2037	07/05/2026	10.06 Call	Bond Future	7363.3000	7.3633	7872.3200	7.8723	6.913	0.0000
2026/05/07	2037	07/05/2026	10.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	07/05/2026	12.40 Call	Bond Future	20068.5900	20.0686	20577.6100	20.5776	2.536	0.0000
2026/05/07	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	07/05/2026	10.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	07/05/2026	10.95 Call	Bond Future	12512.3100	12.5123	13021.3300	13.0213	4.068	0.0000
2026/05/07	2037	07/05/2026		Bond Future	8.9008	99.6162	8.8250	100.1253	0.851	0.0000
2026/05/07	2037	07/05/2026	11.32 Call	Bond Future	14534.3500	14.5344	15043.3700	15.0434	3.502	0.0000
2026/05/07	2037	07/05/2026	11.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/07	2037	06/08/2026		Bond Future	8.9625	97.1721	8.9151	97.4843	0.530	0.0000
2026/05/07	2037	06/08/2026	11.71 Call	Bond Future	16005.4000	16.0054	16314.3500	16.3144	1.930	0.0000
2026/05/07	2037	06/08/2026	11.71 Put	Bond Future	20.2000	0.0202	17.0300	0.0170	15.693	0.0000
2026/05/07	2037	06/08/2026	11.30 Call	Bond Future	13894.0300	13.8940	14198.5900	14.1986	2.192	0.0000
2026/05/07	2037	06/08/2026	11.30 Put	Bond Future	54.3400	0.0543	46.7800	0.0468	13.912	0.0000
2026/05/07	2037	06/08/2026	10.70 Call	Bond Future	10716.6200	10.7166	11009.3100	11.0093	2.731	0.0000
2026/05/07	2037	06/08/2026	10.70 Put	Bond Future	159.6300	0.1596	140.2000	0.1402	12.172	0.0000
2026/05/07	2037	06/08/2026	10.02 Put	Bond Future	426.0900	0.4261	379.9000	0.3799	10.840	0.0000
2026/05/07	2037	06/08/2026	10.02 Call	Bond Future	7045.4900	7.0455	7311.4200	7.3114	3.774	0.0000
2026/05/07	2037	05/11/2026		Bond Future	9.0079	98.9853	8.9587	99.3030	0.546	0.0000
2026/05/07	2037	05/11/2026	10.62 Call	Bond Future	10235.6200	10.2356	10511.8000	10.5118	2.698	0.0000
2026/05/07	2037	05/11/2026	10.62 Put	Bond Future	547.9200	0.5479	506.4600	0.5065	7.567	0.0000
2026/05/07	2037	05/11/2026	10.83 Call	Bond Future	11305.3600	11.3054	11588.1400	11.5881	2.501	0.0000
2026/05/07	2037	05/11/2026	10.83 Put	Bond Future	453.3600	0.4534	418.5000	0.4185	7.689	0.0000
2026/05/07	2037	05/11/2026	10.23 Call	Bond Future	8258.2100	8.2582	8518.2200	8.5182	3.149	0.0000
2026/05/07	2037	05/11/2026	10.23 Put	Bond Future	790.1000	0.7901	732.4700	0.7325	7.294	0.0000
2026/05/07	2037	05/11/2026	9.46 Put	Bond Future	1707.8600	1.7079	1596.8700	1.5969	6.499	0.0000
2026/05/07	2037	05/11/2026	9.46 Call	Bond Future	4564.7700	4.5648	4771.4200	4.7714	4.527	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	
2026/05/07	2037	04/02/2027		Bond Future	9.0504	96.6408	8.9993	96.9644	0.564	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.51 Call	Bond Future	5061.0400	5.0610	5266.4500	5.2665	4.059	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.51 Put	Bond Future	2210.4200	2.2104	2092.2300	2.0922	5.347	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.81 Call	Bond Future	6375.5500	6.3756	6602.9700	6.6030	3.567	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.81 Put	Bond Future	1724.6400	1.7246	1628.4600	1.6285	5.577	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.31 Call	Bond Future	4255.3700	4.2554	4443.6800	4.4437	4.425	0.0000	0.0000
2026/05/07	2037	04/02/2027	9.31 Put	Bond Future	2631.1500	2.6312	2495.8600	2.4959	5.142	0.0000	0.0000
2026/05/07	2037	04/02/2027	8.44 Put	Bond Future	5715.6500	5.7157	5497.0900	5.4971	3.824	0.0000	0.0000
2026/05/07	2037	04/02/2027	8.44 Call	Bond Future	1749.9900	1.7500	1855.0300	1.8550	6.002	0.0000	0.0000
2026/05/07	2037	06/05/2027		Bond Future	9.0983	98.5172	9.0452	98.8472	0.583	0.0000	0.0000
2026/05/07	2037	06/05/2027	8.58 Call	Bond Future	2335.2500	2.3353	2458.3500	2.4584	5.271	0.0000	0.0000
2026/05/07	2037	06/05/2027	8.58 Put	Bond Future	5623.5600	5.6236	5416.7100	5.4167	3.678	0.0000	0.0000
2026/05/07	2038	07/05/2026		Bond Future	160.4973	160.4973	160.7435	160.7435	0.153	0.0000	0.0000
2026/05/07	2038	07/05/2026	144.53 Call	Bond Future	15967.3200	15.9673	16213.5100	16.2135	1.542	0.0000	0.0000
2026/05/07	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2038	06/08/2026		Bond Future	161.2622	161.2622	161.8372	161.8372	0.357	0.0000	0.0000
2026/05/07	2038	06/08/2026	144.72 Call	Bond Future	16542.2200	16.5422	17117.2100	17.1172	3.476	0.0000	0.0000
2026/05/07	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2038	05/11/2026		Bond Future	164.3085	164.3085	164.8939	164.8939	0.356	0.0000	0.0000
2026/05/07	2038	05/11/2026	146.31 Call	Bond Future	17998.5000	17.9985	18583.8700	18.5839	3.252	0.0000	0.0000
2026/05/07	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2038	04/02/2027		Bond Future	165.2730	165.2730	165.8692	165.8692	0.361	0.0000	0.0000
2026/05/07	2038	04/02/2027	153.83 Call	Bond Future	11443.0100	11.4430	12039.1600	12.0392	5.210	0.0000	0.0000
2026/05/07	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2038	06/05/2027		Bond Future	168.5187	168.5187	169.1269	169.1269	0.361	0.0000	0.0000
2026/05/07	2038	06/05/2027	166.10 Call	Bond Future	2418.7400	2.4187	3026.8700	3.0269	25.142	0.0000	0.0000
2026/05/07	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.22 Call	Bond Future	19902.7000	19.9027	20484.9600	20.4850	2.926	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	11.72 Call	Bond Future	17071.6700	17.0717	17653.9300	17.6539	3.411	0.0000	0.0000
2026/05/07	2040	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	10.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	10.70 Call	Bond Future	10810.8700	10.8109	11393.1300	11.3931	5.386	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.53 Call	Bond Future	21585.0200	21.5850	22167.2800	22.1673	2.698	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.03 Call	Bond Future	18844.3600	18.8444	19426.6200	19.4266	3.090	0.0000	0.0000
2026/05/07	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	11.12 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	
2026/05/07	2040	07/05/2026	11.12 Call	Bond Future	13471.3600	13.4714	14053.6200	14.0536	4.322	0.0000	0.0000
2026/05/07	2040	07/05/2026		Bond Future	9.1658	101.2064	9.0900	101.7887	0.827	0.0000	0.0000
2026/05/07	2040	07/05/2026	11.67 Call	Bond Future	16780.2900	16.7803	17362.5500	17.3626	3.470	0.0000	0.0000
2026/05/07	2040	07/05/2026	11.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	8.65 Put	Bond Future	4061.3700	4.0614	3479.1100	3.4791	14.337	0.0000	0.0000
2026/05/07	2040	07/05/2026	8.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2040	07/05/2026	Put	Bond Future	29.3200	0.0293	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	2040	07/05/2026	Call	Bond Future	1235.7100	1.2357	1788.6500	1.7887	44.747	0.0000	0.0000
2026/05/07	2040	06/08/2026		Bond Future	9.2292	98.5407	9.1871	98.8586	0.457	0.0000	0.0000
2026/05/07	2040	06/08/2026	12.19 Call	Bond Future	19123.5300	19.1235	19438.9500	19.4390	1.649	0.0000	0.0000
2026/05/07	2040	06/08/2026	12.19 Put	Bond Future	16.6900	0.0167	14.2100	0.0142	14.859	0.0000	0.0000
2026/05/07	2040	05/11/2026		Bond Future	9.2776	100.3795	9.2341	100.7030	0.469	0.0000	0.0000
2026/05/07	2040	05/11/2026	11.06 Call	Bond Future	12636.3200	12.6363	12920.7700	12.9208	2.251	0.0000	0.0000
2026/05/07	2040	05/11/2026	11.06 Put	Bond Future	582.4300	0.5824	543.3900	0.5434	6.703	0.0000	0.0000
2026/05/07	2040	05/11/2026	11.27 Call	Bond Future	13819.3400	13.8193	14109.6400	14.1096	2.101	0.0000	0.0000
2026/05/07	2040	05/11/2026	11.27 Put	Bond Future	487.9200	0.4879	454.7300	0.4547	6.802	0.0000	0.0000
2026/05/07	2040	05/11/2026	10.67 Call	Bond Future	10428.1400	10.4281	10698.3600	10.6984	2.591	0.0000	0.0000
2026/05/07	2040	05/11/2026	10.67 Put	Bond Future	822.1200	0.8221	768.8500	0.7689	6.480	0.0000	0.0000
2026/05/07	2040	05/11/2026	9.91 Put	Bond Future	1689.9900	1.6900	1590.8400	1.5908	5.867	0.0000	0.0000
2026/05/07	2040	05/11/2026	9.91 Call	Bond Future	6228.6400	6.2286	6452.9800	6.4530	3.602	0.0000	0.0000
2026/05/07	2040	04/02/2027		Bond Future	9.3237	97.8114	9.2787	98.1410	0.482	0.0000	0.0000
2026/05/07	2040	04/02/2027	9.93 Call	Bond Future	6632.1000	6.6321	6851.2900	6.8513	3.305	0.0000	0.0000
2026/05/07	2040	04/02/2027	9.93 Put	Bond Future	2337.1100	2.3371	2226.7100	2.2267	4.724	0.0000	0.0000
2026/05/07	2040	04/02/2027	10.17 Call	Bond Future	7855.2100	7.8552	8090.7000	8.0907	2.998	0.0000	0.0000
2026/05/07	2040	04/02/2027	10.17 Put	Bond Future	1933.9000	1.9339	1839.8000	1.8398	4.866	0.0000	0.0000
2026/05/07	2040	04/02/2027	9.67 Call	Bond Future	5385.8000	5.3858	5584.2600	5.5843	3.685	0.0000	0.0000
2026/05/07	2040	04/02/2027	9.67 Put	Bond Future	2899.2600	2.8993	2768.1300	2.7681	4.523	0.0000	0.0000
2026/05/07	2040	04/02/2027	8.78 Put	Bond Future	6328.7100	6.3287	6112.5300	6.1125	3.416	0.0000	0.0000
2026/05/07	2040	04/02/2027	8.78 Call	Bond Future	2236.9100	2.2369	2350.3200	2.3503	5.070	0.0000	0.0000
2026/05/07	2040	06/05/2027		Bond Future	9.3746	99.7106	9.3280	100.0466	0.496	0.0000	0.0000
2026/05/07	2040	06/05/2027	8.88 Call	Bond Future	2842.9300	2.8429	2970.8400	2.9708	4.499	0.0000	0.0000
2026/05/07	2040	06/05/2027	8.88 Put	Bond Future	6498.3700	6.4984	6290.2500	6.2903	3.203	0.0000	0.0000
2026/05/07	2043	07/05/2026		Bond Future	125.5853	125.5853	125.6623	125.6623	0.061	0.0000	0.0000
2026/05/07	2043	07/05/2026	111.70 Call	Bond Future	13885.2800	13.8853	13962.3000	13.9623	0.555	0.0000	0.0000
2026/05/07	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2043	06/08/2026		Bond Future	125.0501	125.0501	125.1279	125.1279	0.062	0.0000	0.0000
2026/05/07	2043	06/08/2026	110.88 Call	Bond Future	14171.0964	14.1711	14248.7779	14.2488	0.548	0.0000	0.0000
2026/05/07	2043	06/08/2026	110.88 Put	Bond Future	0.9764	0.0010	0.8579	0.0009	12.139	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	
2026/05/07	2043	05/11/2026		Bond Future	127.4126	127.4126	127.4914	127.4914	0.062	0.0000	0.0000
2026/05/07	2043	05/11/2026	112.84 Call	Bond Future	14589.3750	14.5894	14667.1533	14.6672	0.533	0.0000	0.0000
2026/05/07	2043	05/11/2026	112.84 Put	Bond Future	16.7450	0.0167	15.7833	0.0158	5.743	0.0000	0.0000
2026/05/07	2043	04/02/2027		Bond Future	126.9864	126.9864	127.0663	127.0663	0.063	0.0000	0.0000
2026/05/07	2043	04/02/2027	117.63 Call	Bond Future	9701.3479	9.7013	9771.3813	9.7714	0.722	0.0000	0.0000
2026/05/07	2043	04/02/2027	117.63 Put	Bond Future	344.9179	0.3449	335.1213	0.3351	2.840	0.0000	0.0000
2026/05/07	2043	06/05/2027		Bond Future	129.4802	129.4802	129.5617	129.5617	0.063	0.0000	0.0000
2026/05/07	2043	06/05/2027	127.48 Call	Bond Future	4421.2323	4.4212	4466.4559	4.4665	1.023	0.0000	0.0000
2026/05/07	2043	06/05/2027	127.48 Put	Bond Future	2421.0423	2.4210	2384.7759	2.3848	1.498	0.0000	0.0000
2026/05/07	2044	07/05/2026		Bond Future	9.2807	97.8441	9.2000	98.5192	0.870	0.0000	0.0000
2026/05/07	2044	07/05/2026	11.80 Call	Bond Future	17892.3200	17.8923	18567.4900	18.5675	3.774	0.0000	0.0000
2026/05/07	2044	07/05/2026	11.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2044	07/05/2026	10.00 Call	Bond Future	5711.3400	5.7113	6386.5100	6.3865	11.822	0.0000	0.0000
2026/05/07	2044	07/05/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2044	07/05/2026	Put	Bond Future	2159.5800	2.1596	1480.7600	1.4808	31.433	0.0000	0.0000
2026/05/07	2044	07/05/2026	Call	Bond Future	3.6500	0.0037	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.75 Call	Bond Future	4772.3900	4.7724	4970.1300	4.9701	4.143	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.75 Put	Bond Future	1497.2000	1.4972	1392.1400	1.3921	7.017	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.25 Call	Bond Future	2360.4000	2.3604	2490.7900	2.4908	5.524	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.25 Put	Bond Future	3105.9100	3.1059	2933.5000	2.9335	5.551	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.00 Call	Bond Future	1517.9200	1.5179	1612.6800	1.6127	6.243	0.0000	0.0000
2026/05/07	2044	06/08/2026	9.00 Put	Bond Future	4374.1300	4.3741	4166.0900	4.1661	4.756	0.0000	0.0000
2026/05/07	2044	06/08/2026		Bond Future	9.3403	95.2424	9.3035	95.5452	0.394	0.0000	0.0000
2026/05/07	2044	06/08/2026	12.42 Call	Bond Future	20932.7200	20.9327	21232.8800	21.2329	1.434	0.0000	0.0000
2026/05/07	2044	06/08/2026	12.42 Put	Bond Future	19.9200	0.0199	17.2800	0.0173	13.253	0.0000	0.0000
2026/05/07	2044	05/11/2026		Bond Future	9.3861	97.0196	9.3482	97.3278	0.403	0.0000	0.0000
2026/05/07	2044	05/11/2026	11.34 Call	Bond Future	14636.3300	14.6363	14909.7400	14.9097	1.868	0.0000	0.0000
2026/05/07	2044	05/11/2026	11.34 Put	Bond Future	589.7600	0.5898	554.9900	0.5550	5.896	0.0000	0.0000
2026/05/07	2044	04/02/2027		Bond Future	9.4299	94.5118	9.3908	94.8259	0.414	0.0000	0.0000
2026/05/07	2044	04/02/2027	10.18 Call	Bond Future	8070.0500	8.0701	8287.3400	8.2873	2.693	0.0000	0.0000
2026/05/07	2044	04/02/2027	10.18 Put	Bond Future	2327.1200	2.3271	2230.3700	2.2304	4.157	0.0000	0.0000
2026/05/07	2044	06/05/2027		Bond Future	9.4776	96.3469	9.4373	96.6671	0.425	0.0000	0.0000
2026/05/07	2044	06/05/2027	9.08 Call	Bond Future	3443.5500	3.4436	3573.2600	3.5733	3.767	0.0000	0.0000
2026/05/07	2044	06/05/2027	9.08 Put	Bond Future	6678.5400	6.6785	6488.0900	6.4881	2.852	0.0000	0.0000
2026/05/07	2046	07/05/2026		Bond Future	141.8944	141.8944	142.3201	142.3201	0.300	0.0000	0.0000
2026/05/07	2046	07/05/2026	124.95 Call	Bond Future	16944.4100	16.9444	17370.1400	17.3701	2.513	0.0000	0.0000
2026/05/07	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2046	06/08/2026		Bond Future	144.5168	144.5168	145.3786	145.3786	0.596	0.0000	0.0000

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2026/05/07	2046	06/08/2026	122.38 Call	Bond Future	22136.8200	22.1368	22998.5800	22.9986	3.893	0.0000	0.0000
2026/05/07	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2046	05/11/2026		Bond Future	144.9123	144.9123	145.7896	145.7896	0.605	0.0000	0.0000
2026/05/07	2046	05/11/2026	125.48 Call	Bond Future	19432.2900	19.4323	20309.6300	20.3096	4.515	0.0000	0.0000
2026/05/07	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2046	04/02/2027		Bond Future	147.7468	147.7468	148.6411	148.6411	0.605	0.0000	0.0000
2026/05/07	2046	04/02/2027	131.09 Call	Bond Future	16656.7500	16.6568	17551.1000	17.5511	5.369	0.0000	0.0000
2026/05/07	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2046	06/05/2027		Bond Future	148.2576	148.2576	149.1691	149.1691	0.615	0.0000	0.0000
2026/05/07	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	179.0500	0.1791	100.000	0.0000	0.0000
2026/05/07	2046	06/05/2027	148.99 Put	Bond Future	732.3800	0.7324	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	2050	07/05/2026		Bond Future	146.1993	146.1993	146.3292	146.3292	0.089	0.0000	0.0000
2026/05/07	2050	07/05/2026	124.07 Call	Bond Future	22129.3100	22.1293	22259.1800	22.2592	0.587	0.0000	0.0000
2026/05/07	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2050	06/08/2026		Bond Future	146.4498	146.4498	146.8326	146.8326	0.261	0.0000	0.0000
2026/05/07	2050	06/08/2026	123.27 Call	Bond Future	23179.7600	23.1798	23562.6100	23.5626	1.652	0.0000	0.0000
2026/05/07	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2050	05/11/2026		Bond Future	149.2161	149.2161	149.6058	149.6058	0.261	0.0000	0.0000
2026/05/07	2050	05/11/2026	123.84 Call	Bond Future	25376.1100	25.3761	25765.8300	25.7658	1.536	0.0000	0.0000
2026/05/07	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2050	04/02/2027		Bond Future	149.6314	149.6314	150.0284	150.0284	0.265	0.0000	0.0000
2026/05/07	2050	04/02/2027	132.39 Call	Bond Future	17241.3500	17.2414	17638.3500	17.6384	2.303	0.0000	0.0000
2026/05/07	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	2050	06/05/2027		Bond Future	152.5700	152.5700	152.9747	152.9747	0.265	0.0000	0.0000
2026/05/07	2050	06/05/2027	150.46 Call	Bond Future	2109.9900	2.1100	2514.7200	2.5147	19.182	0.0000	0.0000
2026/05/07	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	AL37	07/05/2026		Index Future	1262.9630	1262.9630	1266.3720	1266.3720	0.270	0.0000	0.0000
2026/05/07	AL37	06/08/2026		Index Future	1285.7360	1285.7360	1288.1040	1288.1040	0.184	0.0000	0.0000
2026/05/07	AL37	05/11/2026		Index Future	1309.9690	1309.9690	1312.3790	1312.3790	0.184	0.0000	0.0000
2026/05/07	AL37	04/02/2027		Index Future	1335.2860	1335.2860	1337.7410	1337.7410	0.184	0.0000	0.0000
2026/05/07	AL37	06/05/2027		Index Future	1361.2150	1361.2150	1363.7180	1363.7180	0.184	0.0000	0.0000
2026/05/07	AL7T	07/05/2026		Index Future	1635.5410	1635.5410	1643.8270	1643.8270	0.507	0.0000	0.0000
2026/05/07	AL7T	06/08/2026		Index Future	1665.0330	1665.0330	1670.1750	1670.1750	0.309	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	
2026/05/07	AL7T	05/11/2026		Index Future	1696.4150	1696.4150	1701.6490	1701.6490	0.309	0.0000	0.0000
2026/05/07	AL7T	04/02/2027		Index Future	1729.2010	1729.2010	1734.5340	1734.5340	0.308	0.0000	0.0000
2026/05/07	AL7T	06/05/2027		Index Future	1762.7790	1762.7790	1768.2160	1768.2160	0.308	0.0000	0.0000
2026/05/07	ALBI	07/05/2026		Index Future	1382.3640	1382.3640	1389.1600	1389.1600	0.492	0.0000	0.0000
2026/05/07	ALBI	06/08/2026		Index Future	1407.2910	1407.2910	1411.1170	1411.1170	0.272	0.0000	0.0000
2026/05/07	ALBI	05/11/2026		Index Future	1433.8150	1433.8150	1437.7100	1437.7100	0.272	0.0000	0.0000
2026/05/07	ALBI	04/02/2027		Index Future	1461.5250	1461.5250	1465.4930	1465.4930	0.271	0.0000	0.0000
2026/05/07	ALBI	06/05/2027		Index Future	1489.9060	1489.9060	1493.9510	1493.9510	0.271	0.0000	0.0000
2026/05/07	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/07	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	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	
2026/05/07	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/07	ES33	07/05/2026		Bond Future	9.0559	92.9497	8.9700	93.3808	0.949	0.0000	0.0000
2026/05/07	ES33	07/05/2026	11.69 Call	Bond Future	12069.1500	12.0692	12500.2800	12.5003	3.572	0.0000	0.0000
2026/05/07	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES33	06/08/2026		Bond Future	9.1304	94.6676	9.0771	94.9270	0.583	0.0000	0.0000
2026/05/07	ES33	06/08/2026	12.02 Call	Bond Future	12798.9700	12.7990	13058.3900	13.0584	2.027	0.0000	0.0000
2026/05/07	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES33	05/11/2026		Bond Future	9.1968	92.6621	9.1411	92.9261	0.606	0.0000	0.0000
2026/05/07	ES33	05/11/2026	10.83 Call	Bond Future	7333.6700	7.3337	7597.7500	7.5978	3.601	0.0000	0.0000
2026/05/07	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES33	04/02/2027		Bond Future	9.2632	94.4748	9.2047	94.7440	0.632	0.0000	0.0000
2026/05/07	ES33	04/02/2027	9.70 Call	Bond Future	1978.2800	1.9783	2247.4100	2.2474	13.604	0.0000	0.0000
2026/05/07	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES33	06/05/2027		Bond Future	9.3283	92.5340	9.2668	92.8084	0.659	0.0000	0.0000
2026/05/07	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES33	06/05/2027	8.80 Put	Bond Future	2391.3100	2.3913	2116.8700	2.1169	11.477	0.0000	0.0000
2026/05/07	ES42	07/05/2026		Bond Future	9.6508	91.1131	9.5650	91.7601	0.889	0.0000	0.0000
2026/05/07	ES42	07/05/2026	12.20 Call	Bond Future	16471.6800	16.4717	17118.6400	17.1186	3.928	0.0000	0.0000
2026/05/07	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	
2026/05/07	ES42	06/08/2026		Bond Future	9.7182	92.7970	9.6658	93.1859	0.539	0.0000	0.0000
2026/05/07	ES42	06/08/2026	12.65 Call	Bond Future	18322.7000	18.3227	18711.5500	18.7116	2.122	0.0000	0.0000
2026/05/07	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES42	05/11/2026		Bond Future	9.7778	90.2856	9.7237	90.6815	0.553	0.0000	0.0000
2026/05/07	ES42	05/11/2026	11.66 Call	Bond Future	12320.7600	12.3208	12716.6800	12.7167	3.213	0.0000	0.0000
2026/05/07	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES42	04/02/2027		Bond Future	9.8351	92.0522	9.7792	92.4558	0.568	0.0000	0.0000
2026/05/07	ES42	04/02/2027	10.29 Call	Bond Future	3192.3000	3.1923	3595.8600	3.5959	12.642	0.0000	0.0000
2026/05/07	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES42	06/05/2027		Bond Future	9.8944	89.5953	9.8367	90.0068	0.583	0.0000	0.0000
2026/05/07	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	ES42	06/05/2027	9.33 Put	Bond Future	4147.0900	4.1471	3735.6000	3.7356	9.922	0.0000	0.0000
2026/05/07	GOVI	07/05/2026		GOVI	1355.9600	1355.9600	1362.7530	1362.7530	0.501	0.0000	0.0000
2026/05/07	GOVI	07/05/2026	1,177. Call 00	GOVI	1789600.0000	178.9600	1857530.0000	185.7530	3.796	0.0000	0.0000
2026/05/07	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	GOVI	06/08/2026		GOVI	1380.4110	1380.4110	1384.1780	1384.1780	0.273	0.0000	0.0000
2026/05/07	GOVI	06/08/2026	1,189. Call 00	GOVI	1914110.0000	191.4110	1951780.0000	195.1780	1.968	0.0000	0.0000
2026/05/07	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	GOVI	05/11/2026		GOVI	1406.4280	1406.4280	1410.2630	1410.2630	0.273	0.0000	0.0000
2026/05/07	GOVI	05/11/2026	1,277. Call 00	GOVI	1294280.0000	129.4280	1332630.0000	133.2630	2.963	0.0000	0.0000
2026/05/07	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	GOVI	04/02/2027		GOVI	1433.6090	1433.6090	1437.5170	1437.5170	0.273	0.0000	0.0000
2026/05/07	GOVI	04/02/2027	1,369. Call 00	GOVI	646090.0000	64.6090	685170.0000	68.5170	6.049	0.0000	0.0000
2026/05/07	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	GOVI	06/05/2027		GOVI	1461.4480	1461.4480	1465.4310	1465.4310	0.273	0.0000	0.0000
2026/05/07	GOVI	06/05/2027	1,427. Call 00	GOVI	344480.0000	34.4480	384310.0000	38.4310	11.562	0.0000	0.0000
2026/05/07	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/07	I258	07/05/2026		Bond Future	133.4405	133.4405	133.4461	133.4461	0.004	0.0000	0.0000
2026/05/07	I258	07/05/2026	113.73 Call	Bond Future	19710.4500	19.7105	19716.0500	19.7161	0.028	0.0000	0.0000
2026/05/07	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	I258	06/08/2026		Bond Future	133.0505	133.0505	133.9726	133.9726	0.693	0.0000	0.0000
2026/05/07	I258	06/08/2026	112.95 Call	Bond Future	20104.2001	20.1042	21024.9399	21.0249	4.580	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	
2026/05/07	I258	06/08/2026	112.95 Put	Bond Future	3.7501	0.0038	2.2999	0.0023	38.670	0.0000	0.0000
2026/05/07	I258	05/11/2026		Bond Future	135.5640	135.5640	136.5033	136.5033	0.693	0.0000	0.0000
2026/05/07	I258	05/11/2026	114.95 Call	Bond Future	20662.3286	20.6623	21589.7725	21.5898	4.489	0.0000	0.0000
2026/05/07	I258	05/11/2026	114.95 Put	Bond Future	48.3086	0.0483	36.5225	0.0365	24.397	0.0000	0.0000
2026/05/07	I258	04/02/2027		Bond Future	135.2973	135.2973	136.2543	136.2543	0.707	0.0000	0.0000
2026/05/07	I258	04/02/2027	118.90 Call	Bond Future	16771.8885	16.7719	17666.0783	17.6661	5.331	0.0000	0.0000
2026/05/07	I258	04/02/2027	118.90 Put	Bond Future	374.6285	0.3746	311.7483	0.3117	16.785	0.0000	0.0000
2026/05/07	I258	06/05/2027		Bond Future	137.9543	137.9543	138.9303	138.9303	0.707	0.0000	0.0000
2026/05/07	I258	06/05/2027	134.78 Call	Bond Future	7044.8789	7.0449	7649.6506	7.6497	8.585	0.0000	0.0000
2026/05/07	I258	06/05/2027	134.78 Put	Bond Future	3870.5489	3.8705	3499.3906	3.4994	9.589	0.0000	0.0000
2026/05/07	IGOV	07/05/2026		Index Future	444.4550	444.4550	444.9900	444.9900	0.120	0.0000	0.0000
2026/05/07	IGOV	06/08/2026		Index Future	452.5800	452.5800	453.9500	453.9500	0.303	0.0000	0.0000
2026/05/07	IGOV	05/11/2026		Index Future	461.2190	461.2190	462.6140	462.6140	0.302	0.0000	0.0000
2026/05/07	IGOV	04/02/2027		Index Future	470.2390	470.2390	471.6610	471.6610	0.302	0.0000	0.0000
2026/05/07	IGOV	06/05/2027		Index Future	479.4750	479.4750	480.9250	480.9250	0.302	0.0000	0.0000
2026/05/07	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/07	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/07	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/07	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/07	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/07	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/07	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/07	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/07	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/07	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/07	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/07	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/07	R033	07/05/2026		Bond Future	8.4257	109.2286	8.3450	109.6663	0.958	0.0000	0.0000
2026/05/07	R033	07/05/2026	10.38 Call	Bond Future	9940.3800	9.9404	10378.1000	10.3781	4.403	0.0000	0.0000
2026/05/07	R033	07/05/2026	10.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R033	06/08/2026		Bond Future	8.4826	111.2198	8.4294	111.4991	0.628	0.0000	0.0000
2026/05/07	R033	06/08/2026	10.25 Call	Bond Future	8868.1600	8.8682	9132.9700	9.1330	2.986	0.0000	0.0000
2026/05/07	R033	06/08/2026	10.25 Put	Bond Future	102.5900	0.1026	88.1400	0.0881	14.085	0.0000	0.0000
2026/05/07	R033	05/11/2026		Bond Future	8.5264	108.2521	8.4704	108.5363	0.657	0.0000	0.0000
2026/05/07	R033	05/11/2026	9.33 Call	Bond Future	4846.9800	4.8470	5059.9400	5.0599	4.394	0.0000	0.0000
2026/05/07	R033	05/11/2026	9.33 Put	Bond Future	871.7200	0.8717	800.5200	0.8005	8.168	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	
2026/05/07	R033	04/02/2027		Bond Future	8.5652	110.3452	8.5062	110.6347	0.689	0.0000	0.0000
2026/05/07	R033	04/02/2027	8.65 Call	Bond Future	2700.4900	2.7005	2854.3200	2.8543	5.696	0.0000	0.0000
2026/05/07	R033	04/02/2027	8.65 Put	Bond Future	2286.2500	2.2863	2150.5400	2.1505	5.936	0.0000	0.0000
2026/05/07	R033	06/05/2027		Bond Future	8.6046	107.4440	8.5422	107.7392	0.724	0.0000	0.0000
2026/05/07	R033	06/05/2027	7.93 Call	Bond Future	1458.9700	1.4590	1555.9300	1.5559	6.646	0.0000	0.0000
2026/05/07	R033	06/05/2027	7.93 Put	Bond Future	4708.4100	4.7084	4510.2000	4.5102	4.210	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.29 Put	Bond Future	1935.5400	1.9355	1437.5300	1.4375	25.730	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.29 Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.79 Put	Bond Future	2.5200	0.0025	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.79 Call	Bond Future	1159.1900	1.1592	1654.6700	1.6547	42.744	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.20 Call	Bond Future	3603.2200	3.6032	4101.2200	4.1012	13.821	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.66 Call	Bond Future	11707.1000	11.7071	12205.1000	12.2051	4.254	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.16 Call	Bond Future	9034.5300	9.0345	9532.5300	9.5325	5.512	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.66 Call	Bond Future	6256.3900	6.2564	6754.3900	6.7544	7.960	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.71 Call	Bond Future	11968.7300	11.9687	12466.7300	12.4667	4.161	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.21 Call	Bond Future	9306.4600	9.3065	9804.4600	9.8045	5.351	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.71 Call	Bond Future	6539.0900	6.5391	7037.0900	7.0371	7.616	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.64 Call	Bond Future	11602.1700	11.6022	12100.1700	12.1002	4.292	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.14 Call	Bond Future	8925.4600	8.9255	9423.4600	9.4235	5.580	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	9.64 Call	Bond Future	6143.0000	6.1430	6641.0000	6.6410	8.107	0.0000	0.0000
2026/05/07	R035	07/05/2026		Bond Future	8.6007	103.4079	8.5200	103.9059	0.938	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.86 Call	Bond Future	12747.5900	12.7476	13245.5900	13.2456	3.907	0.0000	0.0000
2026/05/07	R035	07/05/2026	10.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.31 Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.31 Put	Bond Future	1809.5100	1.8095	1311.4900	1.3115	27.522	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.55 Call	Bond Future	84.8100	0.0848	185.5900	0.1856	118.830	0.0000	0.0000
2026/05/07	R035	07/05/2026	8.55 Put	Bond Future	397.2200	0.3972	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R035	06/08/2026	7.70 Put	Bond Future	6234.8700	6.2349	5952.8000	5.9528	4.524	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	
2026/05/07	R035	06/08/2026	7.70 Call	Bond Future	293.9200	0.2939	329.4800	0.3295	12.099	0.0000	0.0000
2026/05/07	R035	06/08/2026	7.90 Put	Bond Future	5104.7000	5.1047	4838.7500	4.8388	5.210	0.0000	0.0000
2026/05/07	R035	06/08/2026	7.90 Call	Bond Future	447.0800	0.4471	498.7600	0.4988	11.559	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.34 Call	Bond Future	1074.2500	1.0743	1180.0800	1.1801	9.852	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.34 Put	Bond Future	2977.4200	2.9774	2765.6200	2.7656	7.114	0.0000	0.0000
2026/05/07	R035	06/08/2026	7.95 Put	Bond Future	4836.3000	4.8363	4575.2300	4.5752	5.398	0.0000	0.0000
2026/05/07	R035	06/08/2026	7.95 Call	Bond Future	496.4200	0.4964	552.9800	0.5530	11.394	0.0000	0.0000
2026/05/07	R035	06/08/2026		Bond Future	8.6530	105.2930	8.6002	105.6106	0.610	0.0000	0.0000
2026/05/07	R035	06/08/2026	11.06 Call	Bond Future	13249.9600	13.2500	13561.6600	13.5617	2.352	0.0000	0.0000
2026/05/07	R035	06/08/2026	11.06 Put	Bond Future	37.7300	0.0377	31.8000	0.0318	15.717	0.0000	0.0000
2026/05/07	R035	06/08/2026	10.22 Call	Bond Future	9039.5900	9.0396	9334.9300	9.3349	3.267	0.0000	0.0000
2026/05/07	R035	06/08/2026	10.22 Put	Bond Future	166.7200	0.1667	144.4300	0.1444	13.370	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.72 Call	Bond Future	6511.9100	6.5119	6785.9100	6.7859	4.208	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.72 Put	Bond Future	355.9300	0.3559	312.3000	0.3123	12.258	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.22 Put	Bond Future	776.9100	0.7769	692.8400	0.6928	10.821	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.22 Call	Bond Future	4110.6900	4.1107	4344.2500	4.3443	5.682	0.0000	0.0000
2026/05/07	R035	06/08/2026	10.13 Call	Bond Future	8582.0000	8.5820	8874.4900	8.8745	3.408	0.0000	0.0000
2026/05/07	R035	06/08/2026	10.13 Put	Bond Future	190.6000	0.1906	165.4600	0.1655	13.190	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.63 Call	Bond Future	6065.2100	6.0652	6333.6300	6.3336	4.426	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.63 Put	Bond Future	409.3200	0.4093	360.1100	0.3601	12.022	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.13 Put	Bond Future	896.3300	0.8963	802.1400	0.8021	10.508	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.13 Call	Bond Future	3710.5900	3.7106	3934.0300	3.9340	6.022	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.29 Put	Bond Future	3184.2700	3.1843	2964.9900	2.9650	6.886	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.29 Call	Bond Future	972.7900	0.9728	1071.1400	1.0711	10.110	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.79 Put	Bond Future	1530.4500	1.5305	1389.9600	1.3900	9.180	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.79 Call	Bond Future	2349.4300	2.3494	2526.5700	2.5266	7.540	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.39 Call	Bond Future	4900.7700	4.9008	5150.8300	5.1508	5.102	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.39 Put	Bond Future	595.3400	0.5953	527.7700	0.5278	11.350	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.71 Call	Bond Future	6462.0100	6.4620	6735.4300	6.7354	4.231	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.71 Put	Bond Future	361.4300	0.3614	317.2200	0.3172	12.232	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.21 Call	Bond Future	4065.7100	4.0657	4298.1900	4.2982	5.718	0.0000	0.0000
2026/05/07	R035	06/08/2026	9.21 Put	Bond Future	789.4700	0.7895	704.3200	0.7043	10.786	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.71 Put	Bond Future	1732.0900	1.7321	1579.1600	1.5792	8.829	0.0000	0.0000
2026/05/07	R035	06/08/2026	8.71 Call	Bond Future	2073.9800	2.0740	2238.6800	2.2387	7.941	0.0000	0.0000
2026/05/07	R035	05/11/2026	9.80 Call	Bond Future	6970.7800	6.9708	7231.6900	7.2317	3.743	0.0000	0.0000
2026/05/07	R035	05/11/2026	9.80 Put	Bond Future	757.2800	0.7573	695.0100	0.6950	8.223	0.0000	0.0000
2026/05/07	R035	05/11/2026	9.30 Call	Bond Future	4730.5300	4.7305	4956.4900	4.9565	4.777	0.0000	0.0000
2026/05/07	R035	05/11/2026	9.30 Put	Bond Future	1270.7700	1.2708	1173.5500	1.1736	7.650	0.0000	0.0000
2026/05/07	R035	05/11/2026	8.80 Put	Bond Future	2204.0000	2.2040	2055.2400	2.0552	6.750	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	
2026/05/07	R035	05/11/2026	8.80 Call	Bond Future	2805.4400	2.8054	2979.8600	2.9799	6.217	0.0000	0.0000
2026/05/07	R035	05/11/2026		Bond Future	8.6971	102.7548	8.6422	103.0780	0.632	0.0000	0.0000
2026/05/07	R035	05/11/2026	10.03 Call	Bond Future	8049.3800	8.0494	8321.7700	8.3218	3.384	0.0000	0.0000
2026/05/07	R035	05/11/2026	10.03 Put	Bond Future	603.0900	0.6031	552.3000	0.5523	8.422	0.0000	0.0000
2026/05/07	R035	05/11/2026	8.97 Call	Bond Future	3406.9700	3.4070	3600.7300	3.6007	5.687	0.0000	0.0000
2026/05/07	R035	05/11/2026	8.97 Put	Bond Future	1821.6900	1.8217	1692.2700	1.6923	7.104	0.0000	0.0000
2026/05/07	R035	05/11/2026	8.47 Call	Bond Future	1839.3300	1.8393	1973.4400	1.9734	7.291	0.0000	0.0000
2026/05/07	R035	05/11/2026	8.47 Put	Bond Future	3183.8200	3.1838	2994.7500	2.9948	5.938	0.0000	0.0000
2026/05/07	R035	05/11/2026	7.97 Put	Bond Future	5319.6800	5.3197	5076.2000	5.0762	4.577	0.0000	0.0000
2026/05/07	R035	05/11/2026	7.97 Call	Bond Future	933.3100	0.9333	1013.0100	1.0130	8.539	0.0000	0.0000
2026/05/07	R035	04/02/2027	9.43 Call	Bond Future	5440.1400	5.4401	5668.5800	5.6686	4.199	0.0000	0.0000
2026/05/07	R035	04/02/2027	9.43 Put	Bond Future	1577.8800	1.5779	1476.9600	1.4770	6.396	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.93 Call	Bond Future	3539.4800	3.5395	3725.5100	3.7255	5.256	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.93 Put	Bond Future	2449.6200	2.4496	2306.2900	2.3063	5.851	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.43 Put	Bond Future	3891.4300	3.8914	3697.0700	3.6971	4.995	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.43 Call	Bond Future	2105.8700	2.1059	2240.8700	2.2409	6.411	0.0000	0.0000
2026/05/07	R035	04/02/2027	7.70 Put	Bond Future	7167.9300	7.1679	6911.7800	6.9118	3.574	0.0000	0.0000
2026/05/07	R035	04/02/2027	7.70 Call	Bond Future	990.3200	0.9903	1063.5300	1.0635	7.393	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.20 Put	Bond Future	4785.3900	4.7854	4568.4600	4.5685	4.533	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.20 Call	Bond Future	1641.3700	1.6414	1753.8000	1.7538	6.850	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.85 Call	Bond Future	3273.2900	3.2733	3451.4600	3.4515	5.443	0.0000	0.0000
2026/05/07	R035	04/02/2027	8.85 Put	Bond Future	2636.4700	2.6365	2485.2800	2.4853	5.735	0.0000	0.0000
2026/05/07	R035	04/02/2027		Bond Future	8.7383	104.7413	8.6809	105.0706	0.657	0.0000	0.0000
2026/05/07	R035	04/02/2027	9.02 Call	Bond Future	3852.1900	3.8522	4046.7700	4.0468	5.051	0.0000	0.0000
2026/05/07	R035	04/02/2027	9.02 Put	Bond Future	2255.8200	2.2558	2121.0400	2.1210	5.975	0.0000	0.0000
2026/05/07	R035	06/05/2027		Bond Future	8.7752	102.2693	8.7152	102.6051	0.683	0.0000	0.0000
2026/05/07	R035	06/05/2027	8.25 Call	Bond Future	2012.5100	2.0125	2136.3000	2.1363	6.151	0.0000	0.0000
2026/05/07	R035	06/05/2027	8.25 Put	Bond Future	5002.9800	5.0030	4790.9800	4.7910	4.237	0.0000	0.0000
2026/05/07	R038	07/05/2026		Bond Future	8.9957	114.7764	8.9200	115.3757	0.842	0.0000	0.0000
2026/05/07	R038	07/05/2026	11.40 Call	Bond Future	16927.1900	16.9272	17526.4900	17.5265	3.540	0.0000	0.0000
2026/05/07	R038	07/05/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R038	06/08/2026		Bond Future	9.0569	116.8688	9.0095	117.2362	0.523	0.0000	0.0000
2026/05/07	R038	06/08/2026	11.77 Call	Bond Future	18535.9400	18.5359	18899.5500	18.8996	1.962	0.0000	0.0000
2026/05/07	R038	06/08/2026	11.77 Put	Bond Future	24.0800	0.0241	20.2700	0.0203	15.822	0.0000	0.0000
2026/05/07	R038	05/11/2026		Bond Future	9.1084	113.5653	9.0592	113.9392	0.540	0.0000	0.0000
2026/05/07	R038	05/11/2026	10.72 Call	Bond Future	12009.1900	12.0092	12334.1000	12.3341	2.706	0.0000	0.0000
2026/05/07	R038	05/11/2026	10.72 Put	Bond Future	649.8100	0.6498	600.7800	0.6008	7.545	0.0000	0.0000
2026/05/07	R038	04/02/2027		Bond Future	9.1568	115.7611	9.1058	116.1421	0.557	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	
2026/05/07	R038	04/02/2027	9.60 Call	Bond Future	5895.3800	5.8954	6135.2700	6.1353	4.069	0.0000	0.0000
2026/05/07	R038	04/02/2027	9.60 Put	Bond Future	2659.6500	2.6597	2518.5200	2.5185	5.306	0.0000	0.0000
2026/05/07	R038	06/05/2027		Bond Future	9.2058	112.5238	9.1528	112.9122	0.576	0.0000	0.0000
2026/05/07	R038	06/05/2027	8.71 Call	Bond Future	2818.9400	2.8189	2966.3700	2.9664	5.230	0.0000	0.0000
2026/05/07	R038	06/05/2027	8.71 Put	Bond Future	6525.6600	6.5257	6284.6600	6.2847	3.693	0.0000	0.0000
2026/05/07	R053	07/05/2026		Bond Future	9.1556	125.8527	9.0750	126.8257	0.880	0.0000	0.0000
2026/05/07	R053	07/05/2026	11.69 Call	Bond Future	25077.5100	25.0775	26050.5400	26.0505	3.880	0.0000	0.0000
2026/05/07	R053	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R053	06/08/2026		Bond Future	9.2034	128.1470	9.1668	128.5823	0.397	0.0000	0.0000
2026/05/07	R053	06/08/2026	12.28 Call	Bond Future	29063.8600	29.0639	29495.3600	29.4954	1.485	0.0000	0.0000
2026/05/07	R053	06/08/2026	12.28 Put	Bond Future	28.1700	0.0282	24.3800	0.0244	13.454	0.0000	0.0000
2026/05/07	R053	06/08/2026	8.10 Put	Bond Future	14804.7200	14.8047	14403.3200	14.4033	2.711	0.0000	0.0000
2026/05/07	R053	06/08/2026	8.10 Call	Bond Future	450.5300	0.4505	484.4200	0.4844	7.522	0.0000	0.0000
2026/05/07	R053	06/08/2026	8.60 Put	Bond Future	8799.3700	8.7994	8452.7300	8.4527	3.939	0.0000	0.0000
2026/05/07	R053	06/08/2026	8.60 Call	Bond Future	1274.6000	1.2746	1363.2500	1.3633	6.955	0.0000	0.0000
2026/05/07	R053	06/08/2026	9.10 Call	Bond Future	3273.1300	3.2731	3458.0400	3.4580	5.649	0.0000	0.0000
2026/05/07	R053	06/08/2026	9.10 Put	Bond Future	4510.7100	4.5107	4260.3300	4.2603	5.551	0.0000	0.0000
2026/05/07	R053	06/08/2026	9.60 Call	Bond Future	6707.3600	6.7074	6990.9600	6.9910	4.228	0.0000	0.0000
2026/05/07	R053	06/08/2026	9.60 Put	Bond Future	2147.4600	2.1475	1995.7700	1.9958	7.064	0.0000	0.0000
2026/05/07	R053	05/11/2026		Bond Future	9.2436	124.6756	9.2060	125.1186	0.406	0.0000	0.0000
2026/05/07	R053	05/11/2026	11.21 Call	Bond Future	20726.3700	20.7264	21120.3400	21.1203	1.901	0.0000	0.0000
2026/05/07	R053	05/11/2026	11.21 Put	Bond Future	826.4600	0.8265	777.4400	0.7774	5.931	0.0000	0.0000
2026/05/07	R053	04/02/2027		Bond Future	9.2811	127.0863	9.2425	127.5376	0.416	0.0000	0.0000
2026/05/07	R053	04/02/2027	9.99 Call	Bond Future	11194.6000	11.1946	11504.6700	11.5047	2.770	0.0000	0.0000
2026/05/07	R053	04/02/2027	9.99 Put	Bond Future	3381.5300	3.3815	3240.3100	3.2403	4.176	0.0000	0.0000
2026/05/07	R053	06/05/2027		Bond Future	9.3184	123.6906	9.2786	124.1507	0.426	0.0000	0.0000
2026/05/07	R053	06/05/2027	8.92 Call	Bond Future	4871.3700	4.8714	5057.8300	5.0578	3.828	0.0000	0.0000
2026/05/07	R053	06/05/2027	8.92 Put	Bond Future	9619.1900	9.6192	9345.5600	9.3456	2.845	0.0000	0.0000
2026/05/07	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/05/07	R186	07/05/2026	8.69 Call	Bond Future	8.2500	0.0083	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R186	07/05/2026	8.69 Put	Bond Future	8.2500	0.0083	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/07	R186	06/08/2026	8.57 Call	Bond Future	53.9900	0.0540	53.7000	0.0537	0.537	0.0000	0.0000
2026/05/07	R186	06/08/2026	8.57 Put	Bond Future	53.9900	0.0540	53.7000	0.0537	0.537	0.0000	0.0000
2026/05/07	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/07	R186	05/11/2026	8.12 Call	Bond Future	37.7100	0.0377	37.6100	0.0376	0.265	0.0000	0.0000
2026/05/07	R186	05/11/2026	8.12 Put	Bond Future	37.7100	0.0377	37.6100	0.0376	0.265	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	
2026/05/07	R202	07/05/2026		Bond Future	298.8875	298.8875	299.2878	299.2878	0.134	0.0000	0.0000
2026/05/07	R202	07/05/2026	277.55 Call	Bond Future	21337.4700	21.3375	21737.7500	21.7378	1.876	0.0000	0.0000
2026/05/07	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R202	06/08/2026		Bond Future	299.0042	299.0042	300.7943	300.7943	0.599	0.0000	0.0000
2026/05/07	R202	06/08/2026	278.86 Call	Bond Future	20144.2100	20.1442	21934.3100	21.9343	8.886	0.0000	0.0000
2026/05/07	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R202	05/11/2026		Bond Future	304.6517	304.6517	306.4751	306.4751	0.599	0.0000	0.0000
2026/05/07	R202	05/11/2026	280.46 Call	Bond Future	24191.7200	24.1917	26015.1100	26.0151	7.537	0.0000	0.0000
2026/05/07	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R202	04/02/2027		Bond Future	305.0794	305.0794	306.9375	306.9375	0.609	0.0000	0.0000
2026/05/07	R202	04/02/2027	294.73 Call	Bond Future	10349.4400	10.3494	12207.5200	12.2075	17.953	0.0000	0.0000
2026/05/07	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R202	06/05/2027		Bond Future	311.0711	311.0711	312.9656	312.9656	0.609	0.0000	0.0000
2026/05/07	R202	06/05/2027	306.99 Call	Bond Future	4081.0500	4.0811	5975.6300	5.9756	46.424	0.0000	0.0000
2026/05/07	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R209	07/05/2026		Bond Future	8.7556	84.3550	8.6700	84.8554	0.978	0.0000	0.0000
2026/05/07	R209	07/05/2026	11.07 Call	Bond Future	12185.1000	12.1851	12685.5200	12.6855	4.107	0.0000	0.0000
2026/05/07	R209	07/05/2026	11.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R209	06/08/2026		Bond Future	8.8079	85.8927	8.7554	86.1931	0.596	0.0000	0.0000
2026/05/07	R209	06/08/2026	11.39 Call	Bond Future	13257.8300	13.2578	13553.3900	13.5534	2.229	0.0000	0.0000
2026/05/07	R209	06/08/2026	11.39 Put	Bond Future	31.6400	0.0316	26.7500	0.0268	15.455	0.0000	0.0000
2026/05/07	R209	05/11/2026		Bond Future	8.8503	84.3434	8.7959	84.6492	0.614	0.0000	0.0000
2026/05/07	R209	05/11/2026	10.32 Call	Bond Future	8303.5300	8.3035	8564.9100	8.5649	3.148	0.0000	0.0000
2026/05/07	R209	05/11/2026	10.32 Put	Bond Future	547.2200	0.5472	502.8300	0.5028	8.112	0.0000	0.0000
2026/05/07	R209	04/02/2027		Bond Future	8.8893	85.9740	8.8329	86.2856	0.635	0.0000	0.0000
2026/05/07	R209	04/02/2027	9.28 Call	Bond Future	4158.0600	4.1581	4351.1400	4.3511	4.644	0.0000	0.0000
2026/05/07	R209	04/02/2027	9.28 Put	Bond Future	2039.1100	2.0391	1920.5500	1.9206	5.814	0.0000	0.0000
2026/05/07	R209	04/02/2027	8.96 Call	Bond Future	3087.3500	3.0874	3252.4600	3.2525	5.348	0.0000	0.0000
2026/05/07	R209	04/02/2027	8.96 Put	Bond Future	2698.6100	2.6986	2552.0800	2.5521	5.430	0.0000	0.0000
2026/05/07	R209	04/02/2027	8.03 Put	Bond Future	6065.2700	6.0653	5835.5200	5.8355	3.788	0.0000	0.0000
2026/05/07	R209	04/02/2027	8.03 Call	Bond Future	1155.5000	1.1555	1237.3900	1.2374	7.087	0.0000	0.0000
2026/05/07	R209	06/05/2027	9.32 Call	Bond Future	4457.5900	4.4576	4651.8800	4.6519	4.359	0.0000	0.0000
2026/05/07	R209	06/05/2027	9.32 Put	Bond Future	2373.3200	2.3733	2249.9600	2.2500	5.198	0.0000	0.0000
2026/05/07	R209	06/05/2027	8.25 Put	Bond Future	5518.8300	5.5188	5307.7500	5.3078	3.825	0.0000	0.0000
2026/05/07	R209	06/05/2027	8.25 Call	Bond Future	1745.8000	1.7458	1852.3700	1.8524	6.104	0.0000	0.0000
2026/05/07	R209	06/05/2027		Bond Future	8.9285	84.4911	8.8699	84.8087	0.656	0.0000	0.0000
2026/05/07	R209	06/05/2027	8.41 Call	Bond Future	2010.3600	2.0104	2129.3100	2.1293	5.917	0.0000	0.0000
2026/05/07	R209	06/05/2027	8.41 Put	Bond Future	4874.7100	4.8747	4676.0100	4.6760	4.076	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/07	R210	07/05/2026		Bond Future	262.4982	262.4982	262.5040	262.5040	0.002	0.0000	0.0000
2026/05/07	R210	07/05/2026	255.40 Call	Bond Future	7098.2000	7.0982	7104.0100	7.1040	0.082	0.0000	0.0000
2026/05/07	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R210	06/08/2026		Bond Future	267.3497	267.3497	267.4758	267.4758	0.047	0.0000	0.0000
2026/05/07	R210	06/08/2026	259.84 Call	Bond Future	7509.6700	7.5097	7635.8000	7.6358	1.680	0.0000	0.0000
2026/05/07	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R210	05/11/2026		Bond Future	268.8608	268.8608	268.9883	268.9883	0.047	0.0000	0.0000
2026/05/07	R210	05/11/2026	253.33 Call	Bond Future	15530.7500	15.5308	15658.3400	15.6583	0.822	0.0000	0.0000
2026/05/07	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R210	04/02/2027		Bond Future	274.1195	274.1195	274.2493	274.2493	0.047	0.0000	0.0000
2026/05/07	R210	04/02/2027	266.03 Call	Bond Future	8089.5200	8.0895	8219.3000	8.2193	1.604	0.0000	0.0000
2026/05/07	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R210	06/05/2027		Bond Future	275.8789	275.8789	276.0105	276.0105	0.048	0.0000	0.0000
2026/05/07	R210	06/05/2027	271.13 Call	Bond Future	4748.9300	4.7489	4880.4900	4.8805	2.770	0.0000	0.0000
2026/05/07	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R213	07/05/2026		Bond Future	8.1657	96.8169	8.1000	97.0670	0.805	0.0000	0.0000
2026/05/07	R213	07/05/2026	9.80 Call	Bond Future	5972.1600	5.9722	6222.2600	6.2223	4.188	0.0000	0.0000
2026/05/07	R213	07/05/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R213	06/08/2026		Bond Future	8.2184	98.5819	8.1699	98.7585	0.591	0.0000	0.0000
2026/05/07	R213	06/08/2026	9.69 Call	Bond Future	5268.2900	5.2683	5431.6400	5.4316	3.101	0.0000	0.0000
2026/05/07	R213	06/08/2026	9.69 Put	Bond Future	102.5200	0.1025	89.2900	0.0893	12.905	0.0000	0.0000
2026/05/07	R213	05/11/2026		Bond Future	8.2598	96.8696	8.2081	97.0492	0.627	0.0000	0.0000
2026/05/07	R213	05/11/2026	8.75 Call	Bond Future	2477.6100	2.4776	2597.7900	2.5978	4.851	0.0000	0.0000
2026/05/07	R213	05/11/2026	8.75 Put	Bond Future	797.3700	0.7974	737.9300	0.7379	7.455	0.0000	0.0000
2026/05/07	R213	04/02/2027		Bond Future	8.2958	98.7423	8.2403	98.9252	0.669	0.0000	0.0000
2026/05/07	R213	04/02/2027	8.14 Call	Bond Future	1319.8600	1.3199	1402.0700	1.4021	6.229	0.0000	0.0000
2026/05/07	R213	04/02/2027	8.14 Put	Bond Future	1834.4800	1.8345	1733.7400	1.7337	5.491	0.0000	0.0000
2026/05/07	R213	06/05/2027		Bond Future	8.3253	97.1058	8.2656	97.2923	0.717	0.0000	0.0000
2026/05/07	R213	06/05/2027	7.56 Call	Bond Future	786.3900	0.7864	840.9700	0.8410	6.941	0.0000	0.0000
2026/05/07	R213	06/05/2027	7.56 Put	Bond Future	3212.8300	3.2128	3080.8900	3.0809	4.107	0.0000	0.0000
2026/05/07	R213	06/05/2027	9.25 Call	Bond Future	3680.6200	3.6806	3815.4200	3.8154	3.662	0.0000	0.0000
2026/05/07	R213	06/05/2027	9.25 Put	Bond Future	845.3700	0.8454	793.6500	0.7937	6.118	0.0000	0.0000
2026/05/07	R213	06/05/2027	8.13 Put	Bond Future	2020.2000	2.0202	1917.1900	1.9172	5.099	0.0000	0.0000
2026/05/07	R213	06/05/2027	8.13 Call	Bond Future	1408.0100	1.4080	1491.5200	1.4915	5.931	0.0000	0.0000
2026/05/07	R214	07/05/2026		Bond Future	9.1906	79.7386	9.1050	80.3204	0.932	0.0000	0.0000
2026/05/07	R214	07/05/2026	11.53 Call	Bond Future	13795.1800	13.7952	14376.9000	14.3769	4.217	0.0000	0.0000
2026/05/07	R214	07/05/2026	11.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R214	06/08/2026		Bond Future	9.2441	81.1923	9.1920	81.5414	0.564	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	
2026/05/07	R214	06/08/2026	11.97 Call	Bond Future	15595.6300	15.5956	15940.1300	15.9401	2.209	0.0000	0.0000
2026/05/07	R214	06/08/2026	11.97 Put	Bond Future	29.1800	0.0292	24.5700	0.0246	15.798	0.0000	0.0000
2026/05/07	R214	05/11/2026		Bond Future	9.2915	79.4093	9.2378	79.7647	0.578	0.0000	0.0000
2026/05/07	R214	05/11/2026	10.97 Call	Bond Future	10644.7400	10.6447	10954.3600	10.9544	2.909	0.0000	0.0000
2026/05/07	R214	05/11/2026	10.97 Put	Bond Future	586.5600	0.5866	540.7800	0.5408	7.805	0.0000	0.0000
2026/05/07	R214	04/02/2027		Bond Future	9.3371	80.9444	9.2818	81.3067	0.593	0.0000	0.0000
2026/05/07	R214	04/02/2027	9.90 Call	Bond Future	5735.7700	5.7358	5975.1100	5.9751	4.173	0.0000	0.0000
2026/05/07	R214	04/02/2027	9.90 Put	Bond Future	2182.8400	2.1828	2059.9400	2.0599	5.630	0.0000	0.0000
2026/05/07	R214	06/05/2027		Bond Future	9.3795	79.2162	9.3224	79.5854	0.609	0.0000	0.0000
2026/05/07	R214	06/05/2027	8.88 Call	Bond Future	2559.2200	2.5592	2702.2000	2.7022	5.587	0.0000	0.0000
2026/05/07	R214	06/05/2027	8.88 Put	Bond Future	5873.6400	5.8736	5647.3700	5.6474	3.852	0.0000	0.0000
2026/05/07	R248	07/05/2026		Bond Future	9.2306	97.2336	9.1550	97.9169	0.819	0.0000	0.0000
2026/05/07	R248	07/05/2026	11.72 Call	Bond Future	18753.2700	18.7533	19436.6100	19.4366	3.644	0.0000	0.0000
2026/05/07	R248	07/05/2026	11.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R248	07/05/2026	8.30 Put	Bond Future	8981.8600	8.9819	8298.5200	8.2985	7.608	0.0000	0.0000
2026/05/07	R248	07/05/2026	8.30 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R248	07/05/2026	8.70 Put	Bond Future	4964.8500	4.9649	4281.5100	4.2815	13.764	0.0000	0.0000
2026/05/07	R248	07/05/2026	8.70 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R248	07/05/2026	9.18 Call	Bond Future	135.4600	0.1355	226.8300	0.2268	67.452	0.0000	0.0000
2026/05/07	R248	07/05/2026	9.18 Put	Bond Future	591.9700	0.5920	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R248	07/05/2026	9.19 Call	Bond Future	162.7000	0.1627	317.3300	0.3173	95.040	0.0000	0.0000
2026/05/07	R248	07/05/2026	9.19 Put	Bond Future	528.7100	0.5287	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/07	R248	06/08/2026	9.00 Call	Bond Future	1809.7900	1.8098	1920.4900	1.9205	6.117	0.0000	0.0000
2026/05/07	R248	06/08/2026	9.00 Put	Bond Future	4356.7300	4.3567	4141.2100	4.1412	4.947	0.0000	0.0000
2026/05/07	R248	06/08/2026	10.00 Call	Bond Future	7089.6000	7.0896	7336.3200	7.3363	3.480	0.0000	0.0000
2026/05/07	R248	06/08/2026	10.00 Put	Bond Future	1022.8300	1.0228	943.3300	0.9433	7.773	0.0000	0.0000
2026/05/07	R248	06/08/2026		Bond Future	9.2806	99.0062	9.2440	99.3324	0.394	0.0000	0.0000
2026/05/07	R248	06/08/2026	12.37 Call	Bond Future	22175.3800	22.1754	22499.0800	22.4991	1.460	0.0000	0.0000
2026/05/07	R248	06/08/2026	12.37 Put	Bond Future	18.4400	0.0184	15.9200	0.0159	13.666	0.0000	0.0000
2026/05/07	R248	05/11/2026		Bond Future	9.3246	96.4140	9.2870	96.7461	0.403	0.0000	0.0000
2026/05/07	R248	05/11/2026	11.31 Call	Bond Future	15809.0000	15.8090	16104.5300	16.1045	1.869	0.0000	0.0000
2026/05/07	R248	05/11/2026	11.31 Put	Bond Future	619.7500	0.6198	583.2300	0.5832	5.893	0.0000	0.0000
2026/05/07	R248	04/02/2027		Bond Future	9.3670	98.2780	9.3283	98.6163	0.413	0.0000	0.0000
2026/05/07	R248	04/02/2027	10.11 Call	Bond Future	8647.2900	8.6473	8881.3400	8.8813	2.707	0.0000	0.0000
2026/05/07	R248	04/02/2027	10.11 Put	Bond Future	2509.5000	2.5095	2405.2400	2.4052	4.155	0.0000	0.0000
2026/05/07	R248	06/05/2027		Bond Future	9.4060	95.7441	9.3662	96.0889	0.423	0.0000	0.0000
2026/05/07	R248	06/05/2027	9.05 Call	Bond Future	3836.9000	3.8369	3980.6600	3.9807	3.747	0.0000	0.0000
2026/05/07	R248	06/05/2027	9.05 Put	Bond Future	6992.5700	6.9926	6791.4500	6.7915	2.876	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	
2026/05/07	R2R9	07/05/2026		Bond Future	9.0957	106.9580	9.0200	107.5517	0.833	0.0000	0.0000
2026/05/07	R2R9	07/05/2026	99.91 Call	Bond Future	96108.3300	96.1083	96702.0000	96.7020	0.618	0.0000	0.0000
2026/05/07	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R2R9	06/08/2026		Bond Future	9.1566	108.9079	9.1145	109.2319	0.460	0.0000	0.0000
2026/05/07	R2R9	06/08/2026	101.74 Call	Bond Future	95788.3500	95.7884	96112.3500	96.1124	0.338	0.0000	0.0000
2026/05/07	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R2R9	05/11/2026		Bond Future	9.2082	105.9601	9.1646	106.2898	0.473	0.0000	0.0000
2026/05/07	R2R9	05/11/2026	98.56 Call	Bond Future	94990.0000	94.9900	95319.7800	95.3198	0.347	0.0000	0.0000
2026/05/07	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R2R9	04/02/2027		Bond Future	9.2570	108.0088	9.2119	108.3448	0.488	0.0000	0.0000
2026/05/07	R2R9	04/02/2027	9.89 Call	Bond Future	6641.1100	6.6411	6869.7700	6.8698	3.443	0.0000	0.0000
2026/05/07	R2R9	04/02/2027	9.89 Put	Bond Future	2084.8800	2.0849	1977.5300	1.9775	5.149	0.0000	0.0000
2026/05/07	R2R9	06/05/2027		Bond Future	9.3063	105.1254	9.2595	105.4679	0.503	0.0000	0.0000
2026/05/07	R2R9	06/05/2027	8.83 Call	Bond Future	3024.5100	3.0245	3157.1500	3.1572	4.386	0.0000	0.0000
2026/05/07	R2R9	06/05/2027	8.83 Put	Bond Future	6584.6400	6.5846	6374.7700	6.3748	3.187	0.0000	0.0000
2026/05/07	R4R2	07/05/2026		Bond Future	9.2707	108.1723	9.2000	108.7873	0.763	0.0000	0.0000
2026/05/07	R4R2	07/05/2026	100.23 Call	Bond Future	97083.2000	97.0832	97698.1500	97.6982	0.633	0.0000	0.0000
2026/05/07	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R4R2	06/08/2026		Bond Future	9.3315	110.1442	9.2947	110.4594	0.395	0.0000	0.0000
2026/05/07	R4R2	06/08/2026	102.06 Call	Bond Future	96726.9700	96.7270	97042.1000	97.0421	0.326	0.0000	0.0000
2026/05/07	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R4R2	05/11/2026		Bond Future	9.3837	107.0935	9.3457	107.4142	0.405	0.0000	0.0000
2026/05/07	R4R2	05/11/2026	98.76 Call	Bond Future	95870.9100	95.8709	96191.5700	96.1916	0.334	0.0000	0.0000
2026/05/07	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	R4R2	04/02/2027		Bond Future	9.4333	109.1641	9.3940	109.4909	0.416	0.0000	0.0000
2026/05/07	R4R2	04/02/2027	10.13 Call	Bond Future	7717.0000	7.7170	7943.9400	7.9439	2.941	0.0000	0.0000
2026/05/07	R4R2	04/02/2027	10.13 Put	Bond Future	2161.2600	2.1613	2061.4800	2.0615	4.617	0.0000	0.0000
2026/05/07	R4R2	06/05/2027		Bond Future	9.4833	106.1770	9.4427	106.5101	0.428	0.0000	0.0000
2026/05/07	R4R2	06/05/2027	9.00 Call	Bond Future	3374.7200	3.3747	3502.6900	3.5027	3.792	0.0000	0.0000
2026/05/07	R4R2	06/05/2027	9.00 Put	Bond Future	7442.1000	7.4421	7236.9300	7.2369	2.757	0.0000	0.0000
2026/05/07	RR87	07/05/2026		Bond Future	7.2611	102.7697	7.2000	102.8042	0.842	0.0000	0.0000
2026/05/07	RR87	07/05/2026	6.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	RR87	07/05/2026	6.81 Put	Bond Future	254.9400	0.2549	220.4700	0.2205	13.521	0.0000	0.0000
2026/05/07	RR87	06/08/2026		Bond Future	7.1778	100.9007	7.0585	100.9428	1.662	0.0000	0.0000
2026/05/07	RR87	06/08/2026	6.53 Call	Bond Future	12.0642	0.0121	17.9816	0.0180	49.050	0.0000	0.0000
2026/05/07	RR87	06/08/2026	6.53 Put	Bond Future	241.2842	0.2413	205.0816	0.2051	15.004	0.0000	0.0000
2026/05/07	RR87	05/11/2026		Bond Future	6.2105	102.7830	5.8388	102.8256	5.984	0.0000	0.0000
2026/05/07	RR87	05/11/2026	5.27 Call	Bond Future	4.5577	0.0046	11.4457	0.0114	151.129	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
2026/05/07	RR87	05/11/2026	5.27 Put	Bond Future	112.4977	0.1125	76.7557	0.0768	31.771	0.0000	0.0000
2026/05/07	RR88	07/05/2026		Bond Future	7.4959	105.3786	7.4500	105.4479	0.612	0.0000	0.0000
2026/05/07	RR88	07/05/2026	6.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	RR88	07/05/2026	6.84 Put	Bond Future	995.2300	0.9952	925.9900	0.9260	6.957	0.0000	0.0000
2026/05/07	RR88	06/08/2026		Bond Future	7.5354	104.4503	7.4567	104.5444	1.044	0.0000	0.0000
2026/05/07	RR88	06/08/2026	6.79 Call	Bond Future	41.0343	0.0410	52.1180	0.0521	27.011	0.0000	0.0000
2026/05/07	RR88	06/08/2026	6.79 Put	Bond Future	937.5743	0.9376	854.5080	0.8545	8.860	0.0000	0.0000
2026/05/07	RR88	05/11/2026		Bond Future	7.5061	105.7630	7.4091	105.8641	1.292	0.0000	0.0000
2026/05/07	RR88	05/11/2026	6.71 Call	Bond Future	75.1429	0.0751	92.8586	0.0929	23.576	0.0000	0.0000
2026/05/07	RR88	05/11/2026	6.71 Put	Bond Future	909.1629	0.9092	825.7486	0.8257	9.175	0.0000	0.0000
2026/05/07	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/07	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

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