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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2026 TO 11/05/2026

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
2026/05/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	2029	07/05/2026		Bond Future	141.8200	141.8200	141.8200	0.000	0.0000	0.0000
2026/05/11	2029	06/08/2026		Bond Future	150.8485	150.8485	150.8517	0.002	0.0000	0.0000
2026/05/11	2029	06/08/2026	144.10 Call	Bond Future	6748.5000	6.7485	6751.6600	0.047	0.0000	0.0000
2026/05/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2029	05/11/2026		Bond Future	152.1438	152.1438	152.1470	0.002	0.0000	0.0000
2026/05/11	2029	05/11/2026	147.56 Call	Bond Future	4583.8200	4.5838	4587.0300	0.070	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	
2026/05/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2029	04/02/2027		Bond Future	155.1010	155.1010	155.1040	155.1040	0.002	0.0000	0.0000
2026/05/11	2029	04/02/2027	149.72 Call	Bond Future	5380.9600	5.3810	5383.9900	5.3840	0.056	0.0000	0.0000
2026/05/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2029	06/05/2027		Bond Future	156.6416	156.6416	156.6447	156.6447	0.002	0.0000	0.0000
2026/05/11	2029	06/05/2027	153.32 Call	Bond Future	3321.6000	3.3216	3324.7000	3.3247	0.093	0.0000	0.0000
2026/05/11	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2029	05/08/2027		Bond Future	159.5253	159.5253	159.5290	159.5290	0.002	0.0000	0.0000
2026/05/11	2029	05/08/2027	156.72 Call	Bond Future	2805.2600	2.8053	2808.9800	2.8090	0.133	0.0000	0.0000
2026/05/11	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2030	07/05/2026		Bond Future	9.3900	97.9275	9.3900	97.9275	0.000	0.0000	0.0000
2026/05/11	2030	06/08/2026		Bond Future	8.1090	99.9322	8.1732	99.7421	0.791	0.0000	0.0000
2026/05/11	2030	06/08/2026	9.22 Call	Bond Future	3380.1000	3.3801	3203.2900	3.2033	5.231	0.0000	0.0000
2026/05/11	2030	06/08/2026	9.22 Put	Bond Future	151.5600	0.1516	164.8500	0.1649	8.769	0.0000	0.0000
2026/05/11	2030	06/08/2026	7.21 Put	Bond Future	2784.5900	2.7846	2955.7200	2.9557	6.146	0.0000	0.0000
2026/05/11	2030	06/08/2026	7.21 Call	Bond Future	74.2200	0.0742	55.2500	0.0553	25.559	0.0000	0.0000
2026/05/11	2030	06/08/2026	7.71 Put	Bond Future	1529.8600	1.5299	1659.5600	1.6596	8.478	0.0000	0.0000
2026/05/11	2030	06/08/2026	7.71 Call	Bond Future	337.9700	0.3380	277.5700	0.2776	17.871	0.0000	0.0000
2026/05/11	2030	06/08/2026	8.06 Call	Bond Future	781.1200	0.7811	679.6600	0.6797	12.989	0.0000	0.0000
2026/05/11	2030	06/08/2026	8.06 Put	Bond Future	926.5500	0.9266	1015.1900	1.0152	9.567	0.0000	0.0000
2026/05/11	2030	05/11/2026		Bond Future	8.1605	101.7507	8.2303	101.5571	0.855	0.0000	0.0000
2026/05/11	2030	05/11/2026	8.39 Call	Bond Future	1514.1600	1.5142	1392.5100	1.3925	8.034	0.0000	0.0000
2026/05/11	2030	05/11/2026	8.39 Put	Bond Future	878.8500	0.8789	950.8500	0.9509	8.193	0.0000	0.0000
2026/05/11	2030	04/02/2027		Bond Future	8.1918	99.6978	8.2683	99.5002	0.934	0.0000	0.0000
2026/05/11	2030	04/02/2027	7.82 Call	Bond Future	735.6300	0.7356	658.2700	0.6583	10.516	0.0000	0.0000
2026/05/11	2030	04/02/2027	7.82 Put	Bond Future	1702.8600	1.7029	1823.0700	1.8231	7.059	0.0000	0.0000
2026/05/11	2030	06/05/2027		Bond Future	8.2275	101.6448	8.3119	101.4433	1.026	0.0000	0.0000
2026/05/11	2030	06/05/2027	7.27 Call	Bond Future	361.8700	0.3619	316.2900	0.3163	12.596	0.0000	0.0000
2026/05/11	2030	06/05/2027	7.27 Put	Bond Future	2684.2600	2.6843	2840.1700	2.8402	5.808	0.0000	0.0000
2026/05/11	2030	05/08/2027		Bond Future	8.3438	99.4812	8.4378	99.2765	1.127	0.0000	0.0000
2026/05/11	2030	05/08/2027	8.11 Call	Bond Future	1017.8300	1.0178	925.9500	0.9260	9.027	0.0000	0.0000
2026/05/11	2030	05/08/2027	8.11 Put	Bond Future	1529.4600	1.5295	1642.3600	1.6424	7.382	0.0000	0.0000
2026/05/11	2031	07/05/2026		Bond Future	113.8400	113.8400	113.8400	113.8400	0.000	0.0000	0.0000
2026/05/11	2031	06/08/2026		Bond Future	117.1764	117.1764	117.1290	117.1290	0.040	0.0000	0.0000
2026/05/11	2031	06/08/2026	113.81 Call	Bond Future	3372.3800	3.3724	3324.8000	3.3248	1.411	0.0000	0.0000
2026/05/11	2031	06/08/2026	113.81 Put	Bond Future	6.0000	0.0060	5.7800	0.0058	3.667	0.0000	0.0000
2026/05/11	2031	05/11/2026		Bond Future	119.3363	119.3363	119.2881	119.2881	0.040	0.0000	0.0000
2026/05/11	2031	05/11/2026	111.49 Call	Bond Future	7846.3300	7.8463	7798.0600	7.7981	0.615	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	
2026/05/11	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/05/11	2031	04/02/2027		Bond Future	119.1788	119.1788	119.1294	119.1294	0.041	0.0000	0.0000
2026/05/11	2031	04/02/2027	116.18 Call	Bond Future	3093.4600	3.0935	3046.5200	3.0465	1.517	0.0000	0.0000
2026/05/11	2031	04/02/2027	116.18 Put	Bond Future	94.6700	0.0947	97.0800	0.0971	2.546	0.0000	0.0000
2026/05/11	2031	06/05/2027		Bond Future	121.5320	121.5320	121.4816	121.4816	0.041	0.0000	0.0000
2026/05/11	2031	06/05/2027	116.87 Call	Bond Future	4683.0000	4.6830	4633.2700	4.6333	1.062	0.0000	0.0000
2026/05/11	2031	06/05/2027	116.87 Put	Bond Future	21.0200	0.0210	21.6600	0.0217	3.045	0.0000	0.0000
2026/05/11	2031	05/08/2027		Bond Future	121.2348	121.2348	121.1841	121.1841	0.042	0.0000	0.0000
2026/05/11	2031	05/08/2027	121.41 Call	Bond Future	940.3600	0.9404	913.0100	0.9130	2.908	0.0000	0.0000
2026/05/11	2031	05/08/2027	121.41 Put	Bond Future	1115.6000	1.1156	1138.9100	1.1389	2.089	0.0000	0.0000
2026/05/11	2032	07/05/2026		Bond Future	10.1400	92.7035	10.1400	92.7035	0.000	0.0000	0.0000
2026/05/11	2032	06/08/2026		Bond Future	8.3933	102.3708	8.4507	102.1187	0.684	0.0000	0.0000
2026/05/11	2032	06/08/2026	10.12 Call	Bond Future	7346.4100	7.3464	7098.8500	7.0989	3.370	0.0000	0.0000
2026/05/11	2032	06/08/2026	10.12 Put	Bond Future	92.9800	0.0930	97.5900	0.0976	4.958	0.0000	0.0000
2026/05/11	2032	05/11/2026		Bond Future	8.4473	100.0744	8.5080	99.8176	0.719	0.0000	0.0000
2026/05/11	2032	05/11/2026	9.16 Call	Bond Future	3804.1900	3.8042	3603.9100	3.6039	5.265	0.0000	0.0000
2026/05/11	2032	05/11/2026	9.16 Put	Bond Future	840.3400	0.8403	896.8900	0.8969	6.729	0.0000	0.0000
2026/05/11	2032	04/02/2027		Bond Future	8.4887	101.9972	8.5531	101.7353	0.759	0.0000	0.0000
2026/05/11	2032	04/02/2027	8.48 Call	Bond Future	2014.5600	2.0146	1873.1900	1.8732	7.017	0.0000	0.0000
2026/05/11	2032	04/02/2027	8.48 Put	Bond Future	2050.0000	2.0500	2170.5600	2.1706	5.881	0.0000	0.0000
2026/05/11	2032	06/05/2027		Bond Future	8.5252	99.8276	8.5937	99.5605	0.804	0.0000	0.0000
2026/05/11	2032	06/05/2027	7.80 Call	Bond Future	993.8700	0.9939	907.6000	0.9076	8.680	0.0000	0.0000
2026/05/11	2032	06/05/2027	7.80 Put	Bond Future	3876.9700	3.8770	4057.8400	4.0578	4.665	0.0000	0.0000
2026/05/11	2032	05/08/2027		Bond Future	8.6072	101.6384	8.6802	101.3667	0.848	0.0000	0.0000
2026/05/11	2032	05/08/2027	8.42 Call	Bond Future	1952.3900	1.9524	1821.9000	1.8219	6.684	0.0000	0.0000
2026/05/11	2032	05/08/2027	8.42 Put	Bond Future	2653.4300	2.6534	2794.5600	2.7946	5.319	0.0000	0.0000
2026/05/11	2033	07/05/2026		Bond Future	135.1600	135.1600	135.1600	135.1600	0.000	0.0000	0.0000
2026/05/11	2033	06/08/2026		Bond Future	147.8642	147.8642	147.7771	147.7771	0.059	0.0000	0.0000
2026/05/11	2033	06/08/2026	134.25 Call	Bond Future	13614.2200	13.6142	13527.0800	13.5271	0.640	0.0000	0.0000
2026/05/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2033	05/11/2026		Bond Future	149.0022	149.0022	148.9134	148.9134	0.060	0.0000	0.0000
2026/05/11	2033	05/11/2026	137.26 Call	Bond Future	11742.2100	11.7422	11653.4200	11.6534	0.756	0.0000	0.0000
2026/05/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2033	04/02/2027		Bond Future	151.8982	151.8982	151.8075	151.8075	0.060	0.0000	0.0000
2026/05/11	2033	04/02/2027	142.71 Call	Bond Future	9188.2400	9.1882	9097.4500	9.0975	0.988	0.0000	0.0000
2026/05/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2033	06/05/2027		Bond Future	153.2710	153.2710	153.1784	153.1784	0.060	0.0000	0.0000
2026/05/11	2033	06/05/2027	151.21 Call	Bond Future	2060.9800	2.0610	1968.4100	1.9684	4.492	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
2026/05/11	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/11	2033	05/08/2027		Bond Future	156.0927	156.0927	155.9990	155.9990	0.060	0.0000
2026/05/11	2033	05/08/2027	153.15 Call	Bond Future	2942.7400	2.9427	2848.9700	2.8490	3.186	0.0000
2026/05/11	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	2037	07/05/2026		Bond Future	11.3200	85.0819	11.3200	85.0819	0.000	0.0000
2026/05/11	2037	06/08/2026	11.30 Call	Bond Future	13721.7400	13.7217	13388.1800	13.3882	2.431	0.0000
2026/05/11	2037	06/08/2026	11.30 Put	Bond Future	49.9800	0.0500	50.7200	0.0507	1.481	0.0000
2026/05/11	2037	06/08/2026	10.70 Call	Bond Future	10544.9700	10.5450	10215.9000	10.2159	3.121	0.0000
2026/05/11	2037	06/08/2026	10.70 Put	Bond Future	155.9100	0.1559	161.1400	0.1611	3.354	0.0000
2026/05/11	2037	06/08/2026	10.02 Put	Bond Future	445.6800	0.4457	469.1500	0.4692	5.266	0.0000
2026/05/11	2037	06/08/2026	10.02 Call	Bond Future	6897.1500	6.8972	6586.3200	6.5863	4.507	0.0000
2026/05/11	2037	06/08/2026		Bond Future	8.9882	97.0042	9.0393	96.6699	0.569	0.0000
2026/05/11	2037	06/08/2026	11.71 Call	Bond Future	15835.3000	15.8353	15501.0100	15.5010	2.111	0.0000
2026/05/11	2037	06/08/2026	11.71 Put	Bond Future	18.0300	0.0180	18.0400	0.0180	0.055	0.0000
2026/05/11	2037	05/11/2026		Bond Future	9.0414	98.7694	9.0945	98.4290	0.587	0.0000
2026/05/11	2037	05/11/2026	10.62 Call	Bond Future	10045.6900	10.0457	9733.0100	9.7330	3.113	0.0000
2026/05/11	2037	05/11/2026	10.62 Put	Bond Future	573.9400	0.5739	601.6700	0.6017	4.832	0.0000
2026/05/11	2037	05/11/2026	10.83 Call	Bond Future	11108.0500	11.1081	10789.5500	10.7896	2.867	0.0000
2026/05/11	2037	05/11/2026	10.83 Put	Bond Future	472.0000	0.4720	493.9100	0.4939	4.642	0.0000
2026/05/11	2037	05/11/2026	10.23 Call	Bond Future	8087.6600	8.0877	7790.0800	7.7901	3.679	0.0000
2026/05/11	2037	05/11/2026	10.23 Put	Bond Future	835.5000	0.8355	878.3300	0.8783	5.126	0.0000
2026/05/11	2037	05/11/2026	9.46 Put	Bond Future	1799.8200	1.7998	1897.2200	1.8972	5.412	0.0000
2026/05/11	2037	05/11/2026	9.46 Call	Bond Future	4440.7800	4.4408	4197.7700	4.1978	5.472	0.0000
2026/05/11	2037	04/02/2027		Bond Future	9.0871	96.4087	9.1423	96.0616	0.607	0.0000
2026/05/11	2037	04/02/2027	9.51 Call	Bond Future	4909.5900	4.9096	4672.9500	4.6730	4.820	0.0000
2026/05/11	2037	04/02/2027	9.51 Put	Bond Future	2291.0300	2.2910	2401.5200	2.4015	4.823	0.0000
2026/05/11	2037	04/02/2027	9.81 Call	Bond Future	6215.8800	6.2159	5955.5200	5.9555	4.189	0.0000
2026/05/11	2037	04/02/2027	9.81 Put	Bond Future	1797.0300	1.7970	1883.8000	1.8838	4.829	0.0000
2026/05/11	2037	04/02/2027	9.31 Call	Bond Future	4101.5700	4.1016	3883.6200	3.8836	5.314	0.0000
2026/05/11	2037	04/02/2027	9.31 Put	Bond Future	2709.4100	2.7094	2838.5900	2.8386	4.768	0.0000
2026/05/11	2037	04/02/2027	8.44 Put	Bond Future	5707.0600	5.7071	5933.2900	5.9333	3.964	0.0000
2026/05/11	2037	04/02/2027	8.44 Call	Bond Future	1509.3400	1.5093	1388.4400	1.3884	8.010	0.0000
2026/05/11	2037	06/05/2027		Bond Future	9.1347	98.2916	9.1921	97.9376	0.628	0.0000
2026/05/11	2037	06/05/2027	8.58 Call	Bond Future	2080.8100	2.0808	1941.3000	1.9413	6.705	0.0000
2026/05/11	2037	06/05/2027	8.58 Put	Bond Future	5594.7100	5.5947	5809.1900	5.8092	3.834	0.0000
2026/05/11	2037	05/08/2027		Bond Future	9.2116	95.8161	9.2713	95.4561	0.648	0.0000
2026/05/11	2037	05/08/2027	9.05 Call	Bond Future	3438.3400	3.4383	3255.2600	3.2553	5.325	0.0000
2026/05/11	2037	05/08/2027	9.05 Put	Bond Future	4422.0100	4.4220	4599.0100	4.5990	4.003	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	
2026/05/11	2038	07/05/2026		Bond Future	144.5300	144.5300	144.5300	144.5300	0.000	0.0000	0.0000
2026/05/11	2038	06/08/2026		Bond Future	162.6478	162.6478	162.0830	162.0830	0.347	0.0000	0.0000
2026/05/11	2038	06/08/2026	144.72 Call	Bond Future	17927.8100	17.9278	17362.9500	17.3630	3.151	0.0000	0.0000
2026/05/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2038	05/11/2026		Bond Future	165.6458	165.6458	165.0705	165.0705	0.347	0.0000	0.0000
2026/05/11	2038	05/11/2026	146.31 Call	Bond Future	19335.8400	19.3358	18760.5200	18.7605	2.975	0.0000	0.0000
2026/05/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2038	04/02/2027		Bond Future	166.6165	166.6165	166.0297	166.0297	0.352	0.0000	0.0000
2026/05/11	2038	04/02/2027	153.83 Call	Bond Future	12786.4500	12.7865	12199.6900	12.1997	4.589	0.0000	0.0000
2026/05/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2038	06/05/2027		Bond Future	169.9060	169.9060	169.3076	169.3076	0.352	0.0000	0.0000
2026/05/11	2038	06/05/2027	166.10 Call	Bond Future	3805.9900	3.8060	3207.6100	3.2076	15.722	0.0000	0.0000
2026/05/11	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2038	05/08/2027		Bond Future	170.7337	170.7337	170.1251	170.1251	0.356	0.0000	0.0000
2026/05/11	2038	05/08/2027	169.13 Call	Bond Future	1603.7400	1.6037	995.0800	0.9951	37.953	0.0000	0.0000
2026/05/11	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2040	07/05/2026		Bond Future	11.6700	84.4261	11.6700	84.4261	0.000	0.0000	0.0000
2026/05/11	2040	06/08/2026		Bond Future	9.2546	98.3499	9.3159	97.8911	0.663	0.0000	0.0000
2026/05/11	2040	06/08/2026	12.19 Call	Bond Future	18931.4500	18.9315	18472.9400	18.4729	2.422	0.0000	0.0000
2026/05/11	2040	06/08/2026	12.19 Put	Bond Future	15.3800	0.0154	15.7000	0.0157	2.081	0.0000	0.0000
2026/05/11	2040	05/11/2026		Bond Future	9.3099	100.1397	9.3733	99.6724	0.681	0.0000	0.0000
2026/05/11	2040	05/11/2026	11.06 Call	Bond Future	12427.3000	12.4273	11996.3700	11.9964	3.468	0.0000	0.0000
2026/05/11	2040	05/11/2026	11.06 Put	Bond Future	613.2000	0.6132	649.5500	0.6496	5.928	0.0000	0.0000
2026/05/11	2040	05/11/2026	11.27 Call	Bond Future	13599.4400	13.5994	13161.4100	13.1614	3.221	0.0000	0.0000
2026/05/11	2040	05/11/2026	11.27 Put	Bond Future	507.8100	0.5078	537.0600	0.5371	5.760	0.0000	0.0000
2026/05/11	2040	05/11/2026	10.67 Call	Bond Future	10233.4400	10.2334	9820.2600	9.8203	4.038	0.0000	0.0000
2026/05/11	2040	05/11/2026	10.67 Put	Bond Future	867.2100	0.8672	921.3100	0.9213	6.238	0.0000	0.0000
2026/05/11	2040	05/11/2026	9.91 Put	Bond Future	1783.2100	1.7832	1899.8700	1.8999	6.542	0.0000	0.0000
2026/05/11	2040	05/11/2026	9.91 Call	Bond Future	6082.0700	6.0821	5731.4500	5.7315	5.765	0.0000	0.0000
2026/05/11	2040	04/02/2027		Bond Future	9.3589	97.5549	9.4245	97.0785	0.701	0.0000	0.0000
2026/05/11	2040	04/02/2027	9.93 Call	Bond Future	6463.2900	6.4633	6125.8900	6.1259	5.220	0.0000	0.0000
2026/05/11	2040	04/02/2027	9.93 Put	Bond Future	2424.8400	2.4248	2563.8200	2.5638	5.732	0.0000	0.0000
2026/05/11	2040	04/02/2027	10.17 Call	Bond Future	7674.8300	7.6748	7313.8400	7.3138	4.704	0.0000	0.0000
2026/05/11	2040	04/02/2027	10.17 Put	Bond Future	2010.0600	2.0101	2125.4500	2.1255	5.741	0.0000	0.0000
2026/05/11	2040	04/02/2027	9.67 Call	Bond Future	5217.5500	5.2176	4910.4900	4.9105	5.885	0.0000	0.0000
2026/05/11	2040	04/02/2027	9.67 Put	Bond Future	2987.5500	2.9876	3156.8700	3.1569	5.668	0.0000	0.0000
2026/05/11	2040	04/02/2027	8.78 Put	Bond Future	6328.2000	6.3282	6629.1600	6.6292	4.756	0.0000	0.0000
2026/05/11	2040	04/02/2027	8.78 Call	Bond Future	1979.8600	1.9799	1804.4400	1.8044	8.860	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	
2026/05/11	2040	06/05/2027		Bond Future	9.4094	99.4602	9.4773	98.9744	0.722	0.0000	0.0000
2026/05/11	2040	06/05/2027	8.88 Call	Bond Future	2584.1900	2.5842	2389.2000	2.3892	7.545	0.0000	0.0000
2026/05/11	2040	06/05/2027	8.88 Put	Bond Future	6489.9800	6.4900	6780.8000	6.7808	4.481	0.0000	0.0000
2026/05/11	2040	05/08/2027		Bond Future	9.4857	96.7551	9.5561	96.2609	0.742	0.0000	0.0000
2026/05/11	2040	05/08/2027	9.33 Call	Bond Future	4144.8500	4.1449	3893.3300	3.8933	6.068	0.0000	0.0000
2026/05/11	2040	05/08/2027	9.33 Put	Bond Future	5250.5000	5.2505	5493.2200	5.4932	4.623	0.0000	0.0000
2026/05/11	2043	07/05/2026		Bond Future	111.6900	111.6900	111.6900	111.6900	0.000	0.0000	0.0000
2026/05/11	2043	06/08/2026		Bond Future	125.1238	125.1238	125.2017	125.2017	0.062	0.0000	0.0000
2026/05/11	2043	06/08/2026	110.88 Call	Bond Future	14245.1835	14.2452	14322.7654	14.3228	0.545	0.0000	0.0000
2026/05/11	2043	06/08/2026	110.88 Put	Bond Future	1.3635	0.0014	1.0454	0.0010	23.331	0.0000	0.0000
2026/05/11	2043	05/11/2026		Bond Future	127.4304	127.4304	127.5096	127.5096	0.062	0.0000	0.0000
2026/05/11	2043	05/11/2026	112.84 Call	Bond Future	14611.9941	14.6120	14689.1843	14.6892	0.528	0.0000	0.0000
2026/05/11	2043	05/11/2026	112.84 Put	Bond Future	21.6241	0.0216	19.5443	0.0195	9.618	0.0000	0.0000
2026/05/11	2043	04/02/2027		Bond Future	126.9892	126.9892	127.0699	127.0699	0.064	0.0000	0.0000
2026/05/11	2043	04/02/2027	117.63 Call	Bond Future	9762.1858	9.7622	9826.8297	9.8268	0.662	0.0000	0.0000
2026/05/11	2043	04/02/2027	117.63 Put	Bond Future	402.9858	0.4030	386.8997	0.3869	3.992	0.0000	0.0000
2026/05/11	2043	06/05/2027		Bond Future	129.4968	129.4968	129.5790	129.5790	0.063	0.0000	0.0000
2026/05/11	2043	06/05/2027	127.48 Call	Bond Future	4576.4301	4.5764	4612.3093	4.6123	0.784	0.0000	0.0000
2026/05/11	2043	06/05/2027	127.48 Put	Bond Future	2559.6801	2.5597	2513.3493	2.5133	1.810	0.0000	0.0000
2026/05/11	2043	05/08/2027		Bond Future	128.8949	128.8949	128.9793	128.9793	0.065	0.0000	0.0000
2026/05/11	2043	05/08/2027	129.56 Call	Bond Future	3545.1923	3.5452	3573.7178	3.5737	0.805	0.0000	0.0000
2026/05/11	2043	05/08/2027	129.56 Put	Bond Future	4210.2823	4.2103	4154.4078	4.1544	1.327	0.0000	0.0000
2026/05/11	2044	07/05/2026		Bond Future	11.8000	79.9518	11.8000	79.9518	0.000	0.0000	0.0000
2026/05/11	2044	06/08/2026		Bond Future	9.3707	94.9930	9.4371	94.4528	0.708	0.0000	0.0000
2026/05/11	2044	06/08/2026	12.42 Call	Bond Future	20678.4600	20.6785	20138.7200	20.1387	2.610	0.0000	0.0000
2026/05/11	2044	06/08/2026	12.42 Put	Bond Future	15.0300	0.0150	15.5100	0.0155	3.194	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.75 Call	Bond Future	4598.5400	4.5985	4194.6600	4.1947	8.783	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.75 Put	Bond Future	1572.7200	1.5727	1709.0600	1.7091	8.669	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.25 Call	Bond Future	2202.4600	2.2025	1921.8800	1.9219	12.739	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.25 Put	Bond Future	3197.3400	3.1973	3456.9800	3.4570	8.121	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.00 Call	Bond Future	1361.2000	1.3612	1152.8800	1.1529	15.304	0.0000	0.0000
2026/05/11	2044	06/08/2026	9.00 Put	Bond Future	4466.7800	4.4668	4798.6800	4.7987	7.430	0.0000	0.0000
2026/05/11	2044	05/11/2026		Bond Future	9.4229	96.7216	9.4913	96.1716	0.726	0.0000	0.0000
2026/05/11	2044	05/11/2026	11.34 Call	Bond Future	14347.2300	14.3472	13835.5100	13.8355	3.567	0.0000	0.0000
2026/05/11	2044	05/11/2026	11.34 Put	Bond Future	598.6200	0.5986	636.9600	0.6370	6.405	0.0000	0.0000
2026/05/11	2044	04/02/2027		Bond Future	9.4693	94.1964	9.5398	93.6356	0.745	0.0000	0.0000
2026/05/11	2044	04/02/2027	10.18 Call	Bond Future	7858.2200	7.8582	7445.8900	7.4459	5.247	0.0000	0.0000
2026/05/11	2044	04/02/2027	10.18 Put	Bond Future	2430.7100	2.4307	2579.1700	2.5792	6.108	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	
2026/05/11	2044	06/05/2027		Bond Future	9.5168	96.0362	9.5896	95.4643	0.765	0.0000	0.0000
2026/05/11	2044	06/05/2027	9.08 Call	Bond Future	3188.2400	3.1882	2942.7400	2.9427	7.700	0.0000	0.0000
2026/05/11	2044	06/05/2027	9.08 Put	Bond Future	6733.9400	6.7339	7060.3100	7.0603	4.847	0.0000	0.0000
2026/05/11	2044	05/08/2027		Bond Future	9.5868	93.3942	9.6620	92.8123	0.784	0.0000	0.0000
2026/05/11	2044	05/08/2027	9.44 Call	Bond Future	4674.3400	4.6743	4375.6800	4.3757	6.389	0.0000	0.0000
2026/05/11	2044	05/08/2027	9.44 Put	Bond Future	5826.6900	5.8267	6109.9100	6.1099	4.861	0.0000	0.0000
2026/05/11	2046	07/05/2026		Bond Future	124.9500	124.9500	124.9500	124.9500	0.000	0.0000	0.0000
2026/05/11	2046	06/08/2026		Bond Future	146.3442	146.3442	146.8920	146.8920	0.374	0.0000	0.0000
2026/05/11	2046	06/08/2026	122.38 Call	Bond Future	23964.1900	23.9642	24512.0400	24.5120	2.286	0.0000	0.0000
2026/05/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2046	05/11/2026		Bond Future	146.7079	146.7079	147.2659	147.2659	0.380	0.0000	0.0000
2026/05/11	2046	05/11/2026	125.48 Call	Bond Future	21227.8800	21.2279	21785.8700	21.7859	2.629	0.0000	0.0000
2026/05/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2046	04/02/2027		Bond Future	149.5596	149.5596	150.1282	150.1282	0.380	0.0000	0.0000
2026/05/11	2046	04/02/2027	131.09 Call	Bond Future	18469.6000	18.4696	19038.2300	19.0382	3.079	0.0000	0.0000
2026/05/11	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2046	06/05/2027		Bond Future	150.1218	150.1218	150.7015	150.7015	0.386	0.0000	0.0000
2026/05/11	2046	06/05/2027	148.99 Call	Bond Future	1131.7600	1.1318	1711.5400	1.7115	51.228	0.0000	0.0000
2026/05/11	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2046	05/08/2027		Bond Future	152.8839	152.8839	153.4749	153.4749	0.387	0.0000	0.0000
2026/05/11	2046	05/08/2027	149.17 Call	Bond Future	3713.8900	3.7139	4304.9000	4.3049	15.914	0.0000	0.0000
2026/05/11	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2050	07/05/2026		Bond Future	124.0700	124.0700	124.0700	124.0700	0.000	0.0000	0.0000
2026/05/11	2050	06/08/2026		Bond Future	146.8282	146.8282	149.3778	149.3778	1.736	0.0000	0.0000
2026/05/11	2050	06/08/2026	123.27 Call	Bond Future	23558.1700	23.5582	26107.8400	26.1078	10.823	0.0000	0.0000
2026/05/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2050	05/11/2026		Bond Future	149.5347	149.5347	152.1313	152.1313	1.736	0.0000	0.0000
2026/05/11	2050	05/11/2026	123.84 Call	Bond Future	25694.6900	25.6947	28291.2600	28.2913	10.105	0.0000	0.0000
2026/05/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2050	04/02/2027		Bond Future	149.9383	149.9383	152.5852	152.5852	1.765	0.0000	0.0000
2026/05/11	2050	04/02/2027	132.39 Call	Bond Future	17548.2700	17.5483	20195.1800	20.1952	15.084	0.0000	0.0000
2026/05/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2050	06/05/2027		Bond Future	152.8985	152.8985	155.5975	155.5975	1.765	0.0000	0.0000
2026/05/11	2050	06/05/2027	150.46 Call	Bond Future	2438.4700	2.4385	5137.5000	5.1375	110.685	0.0000	0.0000
2026/05/11	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	2050	05/08/2027		Bond Future	153.1521	153.1521	155.9017	155.9017	1.795	0.0000	0.0000
2026/05/11	2050	05/08/2027	152.97 Call	Bond Future	182.0500	0.1821	2931.6600	2.9317	1,510.360	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/05/11	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/11	AL37	06/08/2026		Index Future	1284.4300	1284.4300	1281.6490	0.217	0.0000	0.0000
2026/05/11	AL37	05/11/2026		Index Future	1308.0530	1308.0530	1305.2190	0.217	0.0000	0.0000
2026/05/11	AL37	04/02/2027		Index Future	1333.1720	1333.1720	1330.2760	0.217	0.0000	0.0000
2026/05/11	AL37	06/05/2027		Index Future	1359.1930	1359.1930	1356.2380	0.217	0.0000	0.0000
2026/05/11	AL37	05/08/2027		Index Future	1383.6740	1383.6740	1380.6790	0.216	0.0000	0.0000
2026/05/11	AL7T	07/05/2026		Index Future	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/11	AL7T	06/08/2026		Index Future	1662.9740	1662.9740	1657.6100	0.323	0.0000	0.0000
2026/05/11	AL7T	05/11/2026		Index Future	1693.5600	1693.5600	1688.0940	0.323	0.0000	0.0000
2026/05/11	AL7T	04/02/2027		Index Future	1726.0810	1726.0810	1720.5010	0.323	0.0000	0.0000
2026/05/11	AL7T	06/05/2027		Index Future	1759.7710	1759.7710	1754.0780	0.324	0.0000	0.0000
2026/05/11	AL7T	05/08/2027		Index Future	1791.4670	1791.4670	1785.6900	0.322	0.0000	0.0000
2026/05/11	ALBI	07/05/2026		Index Future	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/11	ALBI	06/08/2026		Index Future	1405.1150	1405.1150	1399.9660	0.366	0.0000	0.0000
2026/05/11	ALBI	05/11/2026		Index Future	1430.9590	1430.9590	1425.7120	0.367	0.0000	0.0000
2026/05/11	ALBI	04/02/2027		Index Future	1458.4370	1458.4370	1453.0820	0.367	0.0000	0.0000
2026/05/11	ALBI	06/05/2027		Index Future	1486.9030	1486.9030	1481.4410	0.367	0.0000	0.0000
2026/05/11	ALBI	05/08/2027		Index Future	1513.6850	1513.6850	1508.1390	0.366	0.0000	0.0000
2026/05/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/05/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	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	
2026/05/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/11	ES33	07/05/2026		Bond Future	11.6900	80.8805	11.6900	80.8805	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	
2026/05/11	ES33	06/08/2026		Bond Future	9.1458	94.5928	9.2025	94.3177	0.620	0.0000	0.0000
2026/05/11	ES33	06/08/2026	12.02 Call	Bond Future	12724.1400	12.7241	12449.1000	12.4491	2.162	0.0000	0.0000
2026/05/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES33	05/11/2026		Bond Future	9.2219	92.5435	9.2813	92.2633	0.645	0.0000	0.0000
2026/05/11	ES33	05/11/2026	10.83 Call	Bond Future	7215.0900	7.2151	6934.9300	6.9349	3.883	0.0000	0.0000
2026/05/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES33	04/02/2027		Bond Future	9.2920	94.3428	9.3545	94.0570	0.672	0.0000	0.0000
2026/05/11	ES33	04/02/2027	9.70 Call	Bond Future	1846.2700	1.8463	1560.4800	1.5605	15.479	0.0000	0.0000
2026/05/11	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES33	06/05/2027		Bond Future	9.3563	92.4096	9.4220	92.1181	0.702	0.0000	0.0000
2026/05/11	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES33	06/05/2027	8.80 Put	Bond Future	2515.7400	2.5157	2807.2200	2.8072	11.586	0.0000	0.0000
2026/05/11	ES33	05/08/2027		Bond Future	9.4584	94.1062	9.5275	93.8097	0.731	0.0000	0.0000
2026/05/11	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES33	05/08/2027	9.27 Put	Bond Future	814.2000	0.8142	1110.7200	1.1107	36.419	0.0000	0.0000
2026/05/11	ES42	07/05/2026		Bond Future	12.2000	74.6414	12.2000	74.6414	0.000	0.0000	0.0000
2026/05/11	ES42	06/08/2026		Bond Future	9.6659	93.1848	9.7271	92.7310	0.633	0.0000	0.0000
2026/05/11	ES42	06/08/2026	12.65 Call	Bond Future	18710.4300	18.7104	18256.6800	18.2567	2.425	0.0000	0.0000
2026/05/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES42	05/11/2026		Bond Future	9.7296	90.6385	9.7928	90.1763	0.650	0.0000	0.0000
2026/05/11	ES42	05/11/2026	11.66 Call	Bond Future	12673.7200	12.6737	12211.5200	12.2115	3.647	0.0000	0.0000
2026/05/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES42	04/02/2027		Bond Future	9.7868	92.4013	9.8520	91.9300	0.667	0.0000	0.0000
2026/05/11	ES42	04/02/2027	10.29 Call	Bond Future	3541.3400	3.5413	3070.0700	3.0701	13.308	0.0000	0.0000
2026/05/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES42	06/05/2027		Bond Future	9.8430	89.9612	9.9105	89.4805	0.686	0.0000	0.0000
2026/05/11	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES42	06/05/2027	9.33 Put	Bond Future	3781.1700	3.7812	4261.8700	4.2619	12.713	0.0000	0.0000
2026/05/11	ES42	05/08/2027		Bond Future	9.9208	91.6106	9.9905	91.1214	0.703	0.0000	0.0000
2026/05/11	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	ES42	05/08/2027	9.84 Put	Bond Future	571.3800	0.5714	1060.6200	1.0606	85.624	0.0000	0.0000
2026/05/11	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/11	GOVI	06/08/2026		GOVI	1378.0760	1378.0760	1372.8700	1372.8700	0.378	0.0000	0.0000
2026/05/11	GOVI	06/08/2026	1,189. Call 00	GOVI	1890760.0000	189.0760	1838700.0000	183.8700	2.753	0.0000	0.0000
2026/05/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	GOVI	05/11/2026		GOVI	1403.4210	1403.4210	1398.1180	1398.1180	0.378	0.0000	0.0000
2026/05/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1264210.0000	126.4210	1211180.0000	121.1180	4.195	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
2026/05/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	GOVI	04/02/2027		GOVI	1430.3710	1430.3710	1424.9580	1424.9580	0.378	0.0000
2026/05/11	GOVI	04/02/2027	1,369. Call 00	GOVI	613710.0000	61.3710	559580.0000	55.9580	8.820	0.0000
2026/05/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	GOVI	06/05/2027		GOVI	1458.2900	1458.2900	1452.7670	1452.7670	0.379	0.0000
2026/05/11	GOVI	06/05/2027	1,427. Call 00	GOVI	312900.0000	31.2900	257670.0000	25.7670	17.651	0.0000
2026/05/11	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	GOVI	05/08/2027		GOVI	1484.5560	1484.5560	1478.9490	1478.9490	0.378	0.0000
2026/05/11	GOVI	05/08/2027	1,465. Call 00	GOVI	195560.0000	19.5560	139490.0000	13.9490	28.672	0.0000
2026/05/11	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/05/11	I258	07/05/2026		Bond Future	113.7300	113.7300	113.7300	113.7300	0.000	0.0000
2026/05/11	I258	06/08/2026		Bond Future	133.0509	133.0509	135.1320	135.1320	1.564	0.0000
2026/05/11	I258	06/08/2026	112.95 Call	Bond Future	20105.6203	20.1056	22183.4634	22.1835	10.335	0.0000
2026/05/11	I258	06/08/2026	112.95 Put	Bond Future	4.6803	0.0047	1.4834	0.0015	68.305	0.0000
2026/05/11	I258	05/11/2026		Bond Future	135.5035	135.5035	137.6229	137.6229	1.564	0.0000
2026/05/11	I258	05/11/2026	114.95 Call	Bond Future	20612.4392	20.6124	22704.2553	22.7043	10.148	0.0000
2026/05/11	I258	05/11/2026	114.95 Put	Bond Future	58.8992	0.0589	31.3253	0.0313	46.815	0.0000
2026/05/11	I258	04/02/2027		Bond Future	135.2193	135.2193	137.3800	137.3800	1.598	0.0000
2026/05/11	I258	04/02/2027	118.90 Call	Bond Future	16755.6509	16.7557	18770.6348	18.7706	12.026	0.0000
2026/05/11	I258	04/02/2027	118.90 Put	Bond Future	436.3509	0.4364	290.6648	0.2907	33.387	0.0000
2026/05/11	I258	06/05/2027		Bond Future	137.8893	137.8893	140.0924	140.0924	1.598	0.0000
2026/05/11	I258	06/05/2027	134.78 Call	Bond Future	7186.1399	7.1861	8571.6492	8.5716	19.280	0.0000
2026/05/11	I258	06/05/2027	134.78 Put	Bond Future	4076.7999	4.0768	3259.2192	3.2592	20.054	0.0000
2026/05/11	I258	05/08/2027		Bond Future	137.4420	137.4420	139.6865	139.6865	1.633	0.0000
2026/05/11	I258	05/08/2027	138.93 Call	Bond Future	5460.2541	5.4603	6590.9934	6.5910	20.709	0.0000
2026/05/11	I258	05/08/2027	138.93 Put	Bond Future	6948.2641	6.9483	5834.4534	5.8345	16.030	0.0000
2026/05/11	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000
2026/05/11	IGOV	06/08/2026		Index Future	454.4960	454.4960	456.4540	456.4540	0.431	0.0000
2026/05/11	IGOV	05/11/2026		Index Future	462.9640	462.9640	464.9590	464.9590	0.431	0.0000
2026/05/11	IGOV	04/02/2027		Index Future	471.9620	471.9620	473.9920	473.9920	0.430	0.0000
2026/05/11	IGOV	06/05/2027		Index Future	481.2780	481.2780	483.3480	483.3480	0.430	0.0000
2026/05/11	IGOV	05/08/2027		Index Future	490.0500	490.0500	492.1630	492.1630	0.431	0.0000
2026/05/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	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	
2026/05/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/11	R033	07/05/2026		Bond Future	10.3800	99.2882	10.3800	99.2882	0.000	0.0000	0.0000
2026/05/11	R033	06/08/2026		Bond Future	8.5039	111.1088	8.5610	110.8108	0.672	0.0000	0.0000
2026/05/11	R033	06/08/2026	10.25 Call	Bond Future	8754.0500	8.7541	8460.9400	8.4609	3.348	0.0000	0.0000
2026/05/11	R033	06/08/2026	10.25 Put	Bond Future	99.4800	0.0995	104.4600	0.1045	5.006	0.0000	0.0000
2026/05/11	R033	05/11/2026		Bond Future	8.5586	108.0891	8.6187	107.7856	0.703	0.0000	0.0000
2026/05/11	R033	05/11/2026	9.33 Call	Bond Future	4740.5700	4.7406	4499.1800	4.4992	5.092	0.0000	0.0000
2026/05/11	R033	05/11/2026	9.33 Put	Bond Future	928.3000	0.9283	990.4800	0.9905	6.698	0.0000	0.0000
2026/05/11	R033	04/02/2027		Bond Future	8.6018	110.1661	8.6653	109.8565	0.738	0.0000	0.0000
2026/05/11	R033	04/02/2027	8.65 Call	Bond Future	2572.6500	2.5727	2399.2400	2.3992	6.741	0.0000	0.0000
2026/05/11	R033	04/02/2027	8.65 Put	Bond Future	2337.5200	2.3375	2473.7200	2.4737	5.827	0.0000	0.0000
2026/05/11	R033	06/05/2027		Bond Future	8.6407	107.2734	8.7078	106.9577	0.776	0.0000	0.0000
2026/05/11	R033	06/05/2027	7.93 Call	Bond Future	1226.8400	1.2268	1122.8800	1.1229	8.474	0.0000	0.0000
2026/05/11	R033	06/05/2027	7.93 Put	Bond Future	4646.8700	4.6469	4858.6800	4.8587	4.558	0.0000	0.0000
2026/05/11	R033	05/08/2027		Bond Future	8.7200	109.2183	8.7910	108.8972	0.814	0.0000	0.0000
2026/05/11	R033	05/08/2027	8.54 Call	Bond Future	2401.4500	2.4015	2245.6300	2.2456	6.489	0.0000	0.0000
2026/05/11	R033	05/08/2027	8.54 Put	Bond Future	3221.8300	3.2218	3387.1300	3.3871	5.131	0.0000	0.0000
2026/05/11	R035	07/05/2026		Bond Future	10.8600	90.6603	10.8600	90.6603	0.000	0.0000	0.0000
2026/05/11	R035	06/08/2026	10.22 Call	Bond Future	8946.9800	8.9470	8616.4700	8.6165	3.694	0.0000	0.0000
2026/05/11	R035	06/08/2026	10.22 Put	Bond Future	168.2000	0.1682	177.2000	0.1772	5.351	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.72 Call	Bond Future	6427.6500	6.4277	6112.8200	6.1128	4.898	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.72 Put	Bond Future	365.7600	0.3658	390.4400	0.3904	6.748	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.22 Put	Bond Future	801.8700	0.8019	862.8600	0.8629	7.606	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.22 Call	Bond Future	4041.5600	4.0416	3763.0400	3.7630	6.891	0.0000	0.0000
2026/05/11	R035	06/08/2026	10.13 Call	Bond Future	8490.4300	8.4904	8161.7900	8.1618	3.871	0.0000	0.0000
2026/05/11	R035	06/08/2026	10.13 Put	Bond Future	193.1200	0.1931	203.9900	0.2040	5.629	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	
2026/05/11	R035	06/08/2026	9.63 Call	Bond Future	5983.1800	5.9832	5672.9500	5.6730	5.185	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.63 Put	Bond Future	421.3800	0.4214	450.6600	0.4507	6.949	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.13 Put	Bond Future	921.9600	0.9220	992.8100	0.9928	7.685	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.13 Call	Bond Future	3642.1300	3.6421	3373.4700	3.3735	7.376	0.0000	0.0000
2026/05/11	R035	06/08/2026		Bond Future	8.6686	105.1989	8.7253	104.8594	0.654	0.0000	0.0000
2026/05/11	R035	06/08/2026	11.06 Call	Bond Future	13146.5300	13.1465	12807.8600	12.8079	2.576	0.0000	0.0000
2026/05/11	R035	06/08/2026	11.06 Put	Bond Future	28.3900	0.0284	29.2300	0.0292	2.959	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.29 Put	Bond Future	3179.5500	3.1796	3392.4600	3.3925	6.696	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.29 Call	Bond Future	873.9800	0.8740	747.3800	0.7474	14.485	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.79 Put	Bond Future	1554.2900	1.5543	1673.5200	1.6735	7.671	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.79 Call	Bond Future	2279.1800	2.2792	2058.9000	2.0589	9.665	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.39 Call	Bond Future	4826.0200	4.8260	4531.9300	4.5319	6.094	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.39 Put	Bond Future	614.6800	0.6147	660.1000	0.6601	7.389	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.71 Call	Bond Future	6378.0300	6.3780	6063.6700	6.0637	4.929	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.71 Put	Bond Future	371.5400	0.3715	396.6900	0.3967	6.769	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.21 Call	Bond Future	3996.6000	3.9966	3719.1200	3.7191	6.943	0.0000	0.0000
2026/05/11	R035	06/08/2026	9.21 Put	Bond Future	814.4500	0.8145	876.4800	0.8765	7.616	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.71 Put	Bond Future	1753.1800	1.7532	1886.2200	1.8862	7.588	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.71 Call	Bond Future	2000.9800	2.0010	1794.5100	1.7945	10.318	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.70 Put	Bond Future	6242.1800	6.2422	6538.4600	6.5385	4.746	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.70 Call	Bond Future	207.1400	0.2071	163.9100	0.1639	20.870	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.90 Put	Bond Future	5093.9700	5.0940	5369.0800	5.3691	5.401	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.90 Call	Bond Future	342.2600	0.3423	277.8600	0.2779	18.816	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.34 Call	Bond Future	977.9700	0.9780	841.7800	0.8418	13.926	0.0000	0.0000
2026/05/11	R035	06/08/2026	8.34 Put	Bond Future	2975.2300	2.9752	3178.5500	3.1786	6.834	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.95 Put	Bond Future	4819.8200	4.8198	5088.6700	5.0887	5.578	0.0000	0.0000
2026/05/11	R035	06/08/2026	7.95 Call	Bond Future	385.8500	0.3859	315.1900	0.3152	18.313	0.0000	0.0000
2026/05/11	R035	05/11/2026	9.80 Call	Bond Future	6866.3600	6.8664	6570.9300	6.5709	4.303	0.0000	0.0000
2026/05/11	R035	05/11/2026	9.80 Put	Bond Future	795.6500	0.7957	845.9800	0.8460	6.326	0.0000	0.0000
2026/05/11	R035	05/11/2026	9.30 Call	Bond Future	4649.3900	4.6494	4389.8500	4.3899	5.582	0.0000	0.0000
2026/05/11	R035	05/11/2026	9.30 Put	Bond Future	1332.4200	1.3324	1418.6400	1.4186	6.471	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.80 Put	Bond Future	2262.6900	2.2627	2404.4300	2.4044	6.264	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.80 Call	Bond Future	2721.3400	2.7213	2517.3200	2.5173	7.497	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.97 Call	Bond Future	3329.1900	3.3292	3103.9800	3.1040	6.765	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.97 Put	Bond Future	1886.7000	1.8867	2007.2500	2.0073	6.389	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.47 Call	Bond Future	1723.4500	1.7235	1565.4400	1.5654	9.168	0.0000	0.0000
2026/05/11	R035	05/11/2026	8.47 Put	Bond Future	3210.7300	3.2107	3398.4800	3.3985	5.848	0.0000	0.0000
2026/05/11	R035	05/11/2026	7.97 Put	Bond Future	5301.9300	5.3019	5556.1300	5.5561	4.794	0.0000	0.0000
2026/05/11	R035	05/11/2026	7.97 Call	Bond Future	772.7700	0.7728	681.2100	0.6812	11.848	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	
2026/05/11	R035	05/11/2026		Bond Future	8.7215	102.6120	8.7806	102.2662	0.678	0.0000	0.0000
2026/05/11	R035	05/11/2026	10.03 Call	Bond Future	7927.8000	7.9278	7620.9000	7.6209	3.871	0.0000	0.0000
2026/05/11	R035	05/11/2026	10.03 Put	Bond Future	624.3000	0.6243	663.1600	0.6632	6.225	0.0000	0.0000
2026/05/11	R035	04/02/2027		Bond Future	8.7659	104.5833	8.8278	104.2307	0.705	0.0000	0.0000
2026/05/11	R035	04/02/2027	9.02 Call	Bond Future	3748.6600	3.7487	3527.4600	3.5275	5.901	0.0000	0.0000
2026/05/11	R035	04/02/2027	9.02 Put	Bond Future	2310.2300	2.3102	2441.6100	2.4416	5.687	0.0000	0.0000
2026/05/11	R035	04/02/2027	7.70 Put	Bond Future	7078.0300	7.0780	7353.1700	7.3532	3.887	0.0000	0.0000
2026/05/11	R035	04/02/2027	7.70 Call	Bond Future	742.4800	0.7425	665.0400	0.6650	10.430	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.20 Put	Bond Future	4738.8200	4.7388	4965.0400	4.9650	4.774	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.20 Call	Bond Future	1436.8600	1.4369	1310.5000	1.3105	8.794	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.85 Call	Bond Future	3159.4100	3.1594	2956.3100	2.9563	6.428	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.85 Put	Bond Future	2680.5300	2.6805	2830.0100	2.8300	5.577	0.0000	0.0000
2026/05/11	R035	04/02/2027	9.43 Call	Bond Future	5337.0100	5.3370	5079.0900	5.0791	4.833	0.0000	0.0000
2026/05/11	R035	04/02/2027	9.43 Put	Bond Future	1632.6900	1.6327	1727.3500	1.7274	5.798	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.93 Call	Bond Future	3431.1900	3.4312	3219.3800	3.2194	6.173	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.93 Put	Bond Future	2499.2700	2.4993	2640.0400	2.6400	5.632	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.43 Put	Bond Future	3879.7700	3.8798	4078.7700	4.0788	5.129	0.0000	0.0000
2026/05/11	R035	04/02/2027	8.43 Call	Bond Future	1936.2700	1.9363	1782.6900	1.7827	7.932	0.0000	0.0000
2026/05/11	R035	06/05/2027		Bond Future	8.8020	102.1197	8.8666	101.7602	0.734	0.0000	0.0000
2026/05/11	R035	06/05/2027	8.25 Call	Bond Future	1780.8300	1.7808	1644.0200	1.6440	7.682	0.0000	0.0000
2026/05/11	R035	06/05/2027	8.25 Put	Bond Future	4920.9200	4.9209	5143.6500	5.1437	4.526	0.0000	0.0000
2026/05/11	R035	05/08/2027		Bond Future	8.8700	103.9727	8.9376	103.6070	0.762	0.0000	0.0000
2026/05/11	R035	05/08/2027	8.72 Call	Bond Future	3000.7000	3.0007	2817.9500	2.8180	6.090	0.0000	0.0000
2026/05/11	R035	05/08/2027	8.72 Put	Bond Future	3818.6300	3.8186	4001.6000	4.0016	4.792	0.0000	0.0000
2026/05/11	R038	07/05/2026		Bond Future	11.4000	97.8492	11.4000	97.8492	0.000	0.0000	0.0000
2026/05/11	R038	06/08/2026		Bond Future	9.0774	116.7110	9.1285	116.3171	0.564	0.0000	0.0000
2026/05/11	R038	06/08/2026	11.77 Call	Bond Future	18372.0200	18.3720	17978.2300	17.9782	2.143	0.0000	0.0000
2026/05/11	R038	06/08/2026	11.77 Put	Bond Future	17.9700	0.0180	18.0400	0.0180	0.390	0.0000	0.0000
2026/05/11	R038	05/11/2026		Bond Future	9.1365	113.3521	9.1896	112.9510	0.581	0.0000	0.0000
2026/05/11	R038	05/11/2026	10.72 Call	Bond Future	11830.3300	11.8303	11462.0500	11.4621	3.113	0.0000	0.0000
2026/05/11	R038	05/11/2026	10.72 Put	Bond Future	684.1900	0.6842	716.9800	0.7170	4.793	0.0000	0.0000
2026/05/11	R038	04/02/2027		Bond Future	9.1878	115.5302	9.2430	115.1212	0.601	0.0000	0.0000
2026/05/11	R038	04/02/2027	9.60 Call	Bond Future	5745.3200	5.7453	5467.8500	5.4679	4.829	0.0000	0.0000
2026/05/11	R038	04/02/2027	9.60 Put	Bond Future	2740.5200	2.7405	2872.0300	2.8720	4.799	0.0000	0.0000
2026/05/11	R038	06/05/2027		Bond Future	9.2363	112.3009	9.2937	111.8839	0.621	0.0000	0.0000
2026/05/11	R038	06/05/2027	8.71 Call	Bond Future	2553.6700	2.5537	2385.2000	2.3852	6.597	0.0000	0.0000
2026/05/11	R038	06/05/2027	8.71 Put	Bond Future	6483.2500	6.4833	6731.8300	6.7318	3.834	0.0000	0.0000
2026/05/11	R038	05/08/2027		Bond Future	9.3121	114.3366	9.3717	113.9124	0.640	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/11	R038	05/08/2027	9.15 Call	Bond Future	4092.8400	4.0928	3876.9100	3.8769	5.276	0.0000	0.0000
2026/05/11	R038	05/08/2027	9.15 Put	Bond Future	5257.2800	5.2573	5465.5600	5.4656	3.962	0.0000	0.0000
2026/05/11	R053	07/05/2026		Bond Future	11.6900	100.7752	11.6900	100.7752	0.000	0.0000	0.0000
2026/05/11	R053	06/08/2026		Bond Future	9.2340	127.7853	9.3003	127.0063	0.718	0.0000	0.0000
2026/05/11	R053	06/08/2026	12.28 Call	Bond Future	28701.1900	28.7012	27923.1300	27.9231	2.711	0.0000	0.0000
2026/05/11	R053	06/08/2026	12.28 Put	Bond Future	27.1700	0.0272	28.1500	0.0282	3.607	0.0000	0.0000
2026/05/11	R053	06/08/2026	9.60 Call	Bond Future	6469.1200	6.4691	5889.8200	5.8898	8.955	0.0000	0.0000
2026/05/11	R053	06/08/2026	9.60 Put	Bond Future	2270.8900	2.2709	2470.6300	2.4706	8.796	0.0000	0.0000
2026/05/11	R053	06/08/2026	8.10 Put	Bond Future	15041.8300	15.0418	15744.4300	15.7444	4.671	0.0000	0.0000
2026/05/11	R053	06/08/2026	8.10 Call	Bond Future	325.9700	0.3260	249.5300	0.2495	23.450	0.0000	0.0000
2026/05/11	R053	06/08/2026	8.60 Put	Bond Future	8964.5500	8.9646	9545.5200	9.5455	6.481	0.0000	0.0000
2026/05/11	R053	06/08/2026	8.60 Call	Bond Future	1078.1100	1.0781	880.0400	0.8800	18.372	0.0000	0.0000
2026/05/11	R053	06/08/2026	9.10 Call	Bond Future	3060.9500	3.0610	2662.7000	2.6627	13.011	0.0000	0.0000
2026/05/11	R053	06/08/2026	9.10 Put	Bond Future	4660.2000	4.6602	5040.9900	5.0410	8.171	0.0000	0.0000
2026/05/11	R053	05/11/2026		Bond Future	9.2799	124.2498	9.3482	123.4565	0.735	0.0000	0.0000
2026/05/11	R053	05/11/2026	11.21 Call	Bond Future	20343.2600	20.3433	19605.4700	19.6055	3.627	0.0000	0.0000
2026/05/11	R053	05/11/2026	11.21 Put	Bond Future	869.1900	0.8692	924.7100	0.9247	6.388	0.0000	0.0000
2026/05/11	R053	04/02/2027		Bond Future	9.3197	126.6373	9.3900	125.8285	0.754	0.0000	0.0000
2026/05/11	R053	04/02/2027	9.99 Call	Bond Future	10926.1000	10.9261	10336.6200	10.3366	5.395	0.0000	0.0000
2026/05/11	R053	04/02/2027	9.99 Put	Bond Future	3562.0200	3.5620	3781.3700	3.7814	6.158	0.0000	0.0000
2026/05/11	R053	06/05/2027		Bond Future	9.3570	123.2466	9.4292	122.4220	0.772	0.0000	0.0000
2026/05/11	R053	06/05/2027	8.92 Call	Bond Future	4532.2000	4.5322	4178.2100	4.1782	7.811	0.0000	0.0000
2026/05/11	R053	06/05/2027	8.92 Put	Bond Future	9724.0400	9.7240	10194.6600	10.1947	4.840	0.0000	0.0000
2026/05/11	R053	05/08/2027		Bond Future	9.4124	125.4810	9.4868	124.6418	0.791	0.0000	0.0000
2026/05/11	R053	05/08/2027	9.28 Call	Bond Future	6766.2600	6.7663	6331.7400	6.3317	6.422	0.0000	0.0000
2026/05/11	R053	05/08/2027	9.28 Put	Bond Future	8283.2200	8.2832	8687.8300	8.6878	4.885	0.0000	0.0000
2026/05/11	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/05/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/11	R186	06/08/2026	8.57 Call	Bond Future	53.4000	0.0534	52.5000	0.0525	1.685	0.0000	0.0000
2026/05/11	R186	06/08/2026	8.57 Put	Bond Future	53.4000	0.0534	52.5000	0.0525	1.685	0.0000	0.0000
2026/05/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/11	R186	05/11/2026	8.12 Call	Bond Future	37.5100	0.0375	37.1900	0.0372	0.853	0.0000	0.0000
2026/05/11	R186	05/11/2026	8.12 Put	Bond Future	37.5100	0.0375	37.1900	0.0372	0.853	0.0000	0.0000
2026/05/11	R202	07/05/2026		Bond Future	277.5500	277.5500	277.5500	277.5500	0.000	0.0000	0.0000
2026/05/11	R202	06/08/2026		Bond Future	299.0072	299.0072	301.5897	301.5897	0.864	0.0000	0.0000
2026/05/11	R202	06/08/2026	278.86 Call	Bond Future	20147.1700	20.1472	22729.7000	22.7297	12.818	0.0000	0.0000
2026/05/11	R202	06/08/2026	278.86 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	
2026/05/11	R202	05/11/2026		Bond Future	304.5187	304.5187	307.1486	307.1486	0.864	0.0000	0.0000
2026/05/11	R202	05/11/2026	280.46 Call	Bond Future	24058.7200	24.0587	26688.5600	26.6886	10.931	0.0000	0.0000
2026/05/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R202	04/02/2027		Bond Future	304.9076	304.9076	307.5883	307.5883	0.879	0.0000	0.0000
2026/05/11	R202	04/02/2027	294.73 Call	Bond Future	10177.6300	10.1776	12858.2800	12.8583	26.339	0.0000	0.0000
2026/05/11	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R202	06/05/2027		Bond Future	310.9274	310.9274	313.6609	313.6609	0.879	0.0000	0.0000
2026/05/11	R202	06/05/2027	306.99 Call	Bond Future	3937.4200	3.9374	6670.8900	6.6709	69.423	0.0000	0.0000
2026/05/11	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R202	05/08/2027		Bond Future	310.9912	310.9912	313.7767	313.7767	0.896	0.0000	0.0000
2026/05/11	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	806.6600	0.8067	100.000	0.0000	0.0000
2026/05/11	R202	05/08/2027	312.97 Put	Bond Future	1978.8300	1.9788	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/11	R209	07/05/2026		Bond Future	11.0700	72.1699	11.0700	72.1699	0.000	0.0000	0.0000
2026/05/11	R209	06/08/2026		Bond Future	8.8233	85.8046	8.8797	85.4836	0.639	0.0000	0.0000
2026/05/11	R209	06/08/2026	11.39 Call	Bond Future	13161.6500	13.1617	12841.0600	12.8411	2.436	0.0000	0.0000
2026/05/11	R209	06/08/2026	11.39 Put	Bond Future	23.5200	0.0235	23.9900	0.0240	1.998	0.0000	0.0000
2026/05/11	R209	05/11/2026		Bond Future	8.8731	84.2150	8.9317	83.8881	0.659	0.0000	0.0000
2026/05/11	R209	05/11/2026	10.32 Call	Bond Future	8199.0600	8.1991	7904.5000	7.9045	3.593	0.0000	0.0000
2026/05/11	R209	05/11/2026	10.32 Put	Bond Future	571.1000	0.5711	603.5000	0.6035	5.673	0.0000	0.0000
2026/05/11	R209	04/02/2027		Bond Future	8.9149	85.8330	8.9756	85.4996	0.682	0.0000	0.0000
2026/05/11	R209	04/02/2027	9.28 Call	Bond Future	4067.0600	4.0671	3846.7100	3.8467	5.418	0.0000	0.0000
2026/05/11	R209	04/02/2027	9.28 Put	Bond Future	2089.1100	2.0891	2202.1300	2.2021	5.410	0.0000	0.0000
2026/05/11	R209	04/02/2027	8.96 Call	Bond Future	2984.0800	2.9841	2794.5700	2.7946	6.351	0.0000	0.0000
2026/05/11	R209	04/02/2027	8.96 Put	Bond Future	2736.3400	2.7363	2880.2000	2.8802	5.257	0.0000	0.0000
2026/05/11	R209	04/02/2027	8.03 Put	Bond Future	6011.4000	6.0114	6253.4800	6.2535	4.027	0.0000	0.0000
2026/05/11	R209	04/02/2027	8.03 Call	Bond Future	960.6300	0.9606	869.3400	0.8693	9.503	0.0000	0.0000
2026/05/11	R209	06/05/2027		Bond Future	8.9534	84.3565	9.0165	84.0165	0.705	0.0000	0.0000
2026/05/11	R209	06/05/2027	8.41 Call	Bond Future	1810.0200	1.8100	1677.0000	1.6770	7.349	0.0000	0.0000
2026/05/11	R209	06/05/2027	8.41 Put	Bond Future	4808.9700	4.8090	5015.8800	5.0159	4.303	0.0000	0.0000
2026/05/11	R209	06/05/2027	9.32 Call	Bond Future	4366.9300	4.3669	4148.1000	4.1481	5.011	0.0000	0.0000
2026/05/11	R209	06/05/2027	9.32 Put	Bond Future	2417.2600	2.4173	2538.3600	2.5384	5.010	0.0000	0.0000
2026/05/11	R209	06/05/2027	8.25 Put	Bond Future	5418.8900	5.4189	5641.1000	5.6411	4.101	0.0000	0.0000
2026/05/11	R209	06/05/2027	8.25 Call	Bond Future	1511.2600	1.5113	1393.5400	1.3935	7.790	0.0000	0.0000
2026/05/11	R209	05/08/2027		Bond Future	9.0189	85.8872	9.0846	85.5414	0.728	0.0000	0.0000
2026/05/11	R209	05/08/2027	8.87 Call	Bond Future	3001.7000	3.0017	2826.6400	2.8266	5.832	0.0000	0.0000
2026/05/11	R209	05/08/2027	8.87 Put	Bond Future	3793.0900	3.7931	3963.8400	3.9638	4.502	0.0000	0.0000
2026/05/11	R210	07/05/2026		Bond Future	255.4000	255.4000	255.4000	255.4000	0.000	0.0000	0.0000
2026/05/11	R210	06/08/2026		Bond Future	267.2189	267.2189	267.2239	267.2239	0.002	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	
2026/05/11	R210	06/08/2026	259.84 Call	Bond Future	7378.9100	7.3789	7383.8900	7.3839	0.067	0.0000	0.0000
2026/05/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R210	05/11/2026		Bond Future	268.6067	268.6067	268.6118	268.6118	0.002	0.0000	0.0000
2026/05/11	R210	05/11/2026	253.33 Call	Bond Future	15276.6800	15.2767	15281.7700	15.2818	0.033	0.0000	0.0000
2026/05/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R210	04/02/2027		Bond Future	273.8277	273.8277	273.8324	273.8324	0.002	0.0000	0.0000
2026/05/11	R210	04/02/2027	266.03 Call	Bond Future	7797.7000	7.7977	7802.4000	7.8024	0.060	0.0000	0.0000
2026/05/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R210	06/05/2027		Bond Future	275.6099	275.6099	275.6147	275.6147	0.002	0.0000	0.0000
2026/05/11	R210	06/05/2027	271.13 Call	Bond Future	4479.8500	4.4799	4484.7200	4.4847	0.109	0.0000	0.0000
2026/05/11	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R210	05/08/2027		Bond Future	280.6820	280.6820	280.6880	280.6880	0.002	0.0000	0.0000
2026/05/11	R210	05/08/2027	276.01 Call	Bond Future	4672.0200	4.6720	4677.9700	4.6780	0.127	0.0000	0.0000
2026/05/11	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R213	07/05/2026		Bond Future	9.8000	90.8448	9.8000	90.8448	0.000	0.0000	0.0000
2026/05/11	R213	06/08/2026		Bond Future	8.2511	98.4636	8.3143	98.2348	0.766	0.0000	0.0000
2026/05/11	R213	06/08/2026	9.69 Call	Bond Future	5159.7400	5.1597	4939.3800	4.9394	4.271	0.0000	0.0000
2026/05/11	R213	06/08/2026	9.69 Put	Bond Future	112.3100	0.1123	120.7400	0.1207	7.506	0.0000	0.0000
2026/05/11	R213	05/11/2026		Bond Future	8.3074	96.7050	8.3749	96.4720	0.812	0.0000	0.0000
2026/05/11	R213	05/11/2026	8.75 Call	Bond Future	2409.1000	2.4091	2245.6900	2.2457	6.783	0.0000	0.0000
2026/05/11	R213	05/11/2026	8.75 Put	Bond Future	893.4500	0.8935	963.0500	0.9631	7.790	0.0000	0.0000
2026/05/11	R213	04/02/2027		Bond Future	8.3504	98.5627	8.4228	98.3251	0.868	0.0000	0.0000
2026/05/11	R213	04/02/2027	8.14 Call	Bond Future	1234.4200	1.2344	1125.0300	1.1250	8.862	0.0000	0.0000
2026/05/11	R213	04/02/2027	8.14 Put	Bond Future	1928.5500	1.9286	2056.8000	2.0568	6.650	0.0000	0.0000
2026/05/11	R213	06/05/2027		Bond Future	8.3806	96.9334	8.4585	96.6910	0.930	0.0000	0.0000
2026/05/11	R213	06/05/2027	7.56 Call	Bond Future	640.9300	0.6409	573.1800	0.5732	10.571	0.0000	0.0000
2026/05/11	R213	06/05/2027	7.56 Put	Bond Future	3239.7700	3.2398	3414.3900	3.4144	5.390	0.0000	0.0000
2026/05/11	R213	06/05/2027	9.25 Call	Bond Future	3571.1400	3.5711	3392.7100	3.3927	4.996	0.0000	0.0000
2026/05/11	R213	06/05/2027	9.25 Put	Bond Future	908.2900	0.9083	972.2300	0.9722	7.040	0.0000	0.0000
2026/05/11	R213	06/05/2027	8.13 Put	Bond Future	2087.6300	2.0876	2220.9200	2.2209	6.385	0.0000	0.0000
2026/05/11	R213	06/05/2027	8.13 Call	Bond Future	1303.0400	1.3030	1193.9600	1.1940	8.371	0.0000	0.0000
2026/05/11	R213	05/08/2027		Bond Future	8.4657	98.6933	8.5498	98.4469	0.994	0.0000	0.0000
2026/05/11	R213	05/08/2027	8.27 Call	Bond Future	1475.6600	1.4757	1360.2400	1.3602	7.822	0.0000	0.0000
2026/05/11	R213	05/08/2027	8.27 Put	Bond Future	2051.8500	2.0519	2182.8700	2.1829	6.385	0.0000	0.0000
2026/05/11	R214	07/05/2026		Bond Future	11.5300	65.9435	11.5300	65.9435	0.000	0.0000	0.0000
2026/05/11	R214	06/08/2026		Bond Future	9.2541	81.1258	9.3153	80.7193	0.661	0.0000	0.0000
2026/05/11	R214	06/08/2026	11.97 Call	Bond Future	15526.7900	15.5268	15121.0000	15.1210	2.613	0.0000	0.0000
2026/05/11	R214	06/08/2026	11.97 Put	Bond Future	26.7700	0.0268	27.5000	0.0275	2.727	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	
2026/05/11	R214	05/11/2026		Bond Future	9.3072	79.3054	9.3703	78.8914	0.678	0.0000	0.0000
2026/05/11	R214	05/11/2026	10.97 Call	Bond Future	10562.1600	10.5622	10183.5300	10.1835	3.585	0.0000	0.0000
2026/05/11	R214	05/11/2026	10.97 Put	Bond Future	607.8600	0.6079	643.2200	0.6432	5.817	0.0000	0.0000
2026/05/11	R214	04/02/2027		Bond Future	9.3549	80.8289	9.4200	80.4069	0.696	0.0000	0.0000
2026/05/11	R214	04/02/2027	9.90 Call	Bond Future	5672.8900	5.6729	5375.9200	5.3759	5.235	0.0000	0.0000
2026/05/11	R214	04/02/2027	9.90 Put	Bond Future	2235.4400	2.2354	2360.5100	2.3605	5.595	0.0000	0.0000
2026/05/11	R214	06/05/2027		Bond Future	9.3964	79.1073	9.4635	78.6768	0.715	0.0000	0.0000
2026/05/11	R214	06/05/2027	8.88 Call	Bond Future	2367.6000	2.3676	2191.6200	2.1916	7.433	0.0000	0.0000
2026/05/11	R214	06/05/2027	8.88 Put	Bond Future	5790.9500	5.7910	6045.3900	6.0454	4.394	0.0000	0.0000
2026/05/11	R214	05/08/2027		Bond Future	9.4594	80.5429	9.5287	80.1050	0.732	0.0000	0.0000
2026/05/11	R214	05/08/2027	9.32 Call	Bond Future	3797.2700	3.7973	3571.3600	3.5714	5.949	0.0000	0.0000
2026/05/11	R214	05/08/2027	9.32 Put	Bond Future	4688.8000	4.6888	4900.7900	4.9008	4.521	0.0000	0.0000
2026/05/11	R248	07/05/2026		Bond Future	11.7200	78.4803	11.7200	78.4803	0.000	0.0000	0.0000
2026/05/11	R248	06/08/2026		Bond Future	9.3111	98.7353	9.3774	98.1514	0.712	0.0000	0.0000
2026/05/11	R248	06/08/2026	12.37 Call	Bond Future	21905.2400	21.9052	21322.0200	21.3220	2.662	0.0000	0.0000
2026/05/11	R248	06/08/2026	12.37 Put	Bond Future	19.1500	0.0192	19.7900	0.0198	3.342	0.0000	0.0000
2026/05/11	R248	06/08/2026	9.00 Call	Bond Future	1648.9900	1.6490	1405.9500	1.4060	14.739	0.0000	0.0000
2026/05/11	R248	06/08/2026	9.00 Put	Bond Future	4466.7800	4.4668	4807.6000	4.8076	7.630	0.0000	0.0000
2026/05/11	R248	06/08/2026	10.00 Call	Bond Future	6881.8800	6.8819	6390.5600	6.3906	7.139	0.0000	0.0000
2026/05/11	R248	06/08/2026	10.00 Put	Bond Future	1085.9600	1.0860	1178.5000	1.1785	8.521	0.0000	0.0000
2026/05/11	R248	05/11/2026		Bond Future	9.3611	96.0941	9.4293	95.4996	0.729	0.0000	0.0000
2026/05/11	R248	05/11/2026	11.31 Call	Bond Future	15509.9700	15.5100	14956.0300	14.9560	3.572	0.0000	0.0000
2026/05/11	R248	05/11/2026	11.31 Put	Bond Future	640.6100	0.6406	681.1900	0.6812	6.335	0.0000	0.0000
2026/05/11	R248	04/02/2027		Bond Future	9.4059	97.9404	9.4762	97.3342	0.748	0.0000	0.0000
2026/05/11	R248	04/02/2027	10.11 Call	Bond Future	8433.5100	8.4335	7988.1200	7.9881	5.281	0.0000	0.0000
2026/05/11	R248	04/02/2027	10.11 Put	Bond Future	2633.3300	2.6333	2794.1700	2.7942	6.108	0.0000	0.0000
2026/05/11	R248	06/05/2027		Bond Future	9.4448	95.4105	9.5171	94.7925	0.766	0.0000	0.0000
2026/05/11	R248	06/05/2027	9.05 Call	Bond Future	3584.5900	3.5846	3311.2900	3.3113	7.624	0.0000	0.0000
2026/05/11	R248	06/05/2027	9.05 Put	Bond Future	7073.8000	7.0738	7418.5700	7.4186	4.874	0.0000	0.0000
2026/05/11	R248	05/08/2027		Bond Future	9.5030	97.1415	9.5775	96.5125	0.784	0.0000	0.0000
2026/05/11	R248	05/08/2027	9.37 Call	Bond Future	5114.1000	5.1141	4788.5300	4.7885	6.366	0.0000	0.0000
2026/05/11	R248	05/08/2027	9.37 Put	Bond Future	6252.9500	6.2530	6556.3800	6.5564	4.853	0.0000	0.0000
2026/05/11	R2R9	07/05/2026		Bond Future	9.6200	102.9736	9.6200	102.9736	0.000	0.0000	0.0000
2026/05/11	R2R9	06/08/2026		Bond Future	9.1977	108.5935	9.2539	108.1649	0.611	0.0000	0.0000
2026/05/11	R2R9	06/08/2026	101.74 Call	Bond Future	95473.9900	95.4740	95045.4400	95.0454	0.449	0.0000	0.0000
2026/05/11	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R2R9	05/11/2026		Bond Future	9.2572	105.5910	9.3155	105.1547	0.629	0.0000	0.0000
2026/05/11	R2R9	05/11/2026	98.56 Call	Bond Future	94620.9400	94.6209	94184.6000	94.1846	0.461	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
2026/05/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	R2R9	04/02/2027		Bond Future	9.3095	107.6199	9.3699	107.1750	0.649	0.0000
2026/05/11	R2R9	04/02/2027	9.89 Call	Bond Future	6241.6600	6.2417	5921.0100	5.9210	5.137	0.0000
2026/05/11	R2R9	04/02/2027	9.89 Put	Bond Future	2074.2600	2.0743	2198.5300	2.1985	5.991	0.0000
2026/05/11	R2R9	06/05/2027		Bond Future	9.3591	104.7407	9.4218	104.2869	0.670	0.0000
2026/05/11	R2R9	06/05/2027	8.83 Call	Bond Future	2589.1400	2.5891	2406.3000	2.4063	7.062	0.0000
2026/05/11	R2R9	06/05/2027	8.83 Put	Bond Future	6533.9700	6.5340	6804.9200	6.8049	4.147	0.0000
2026/05/11	R2R9	06/05/2027	9.64 Call	Bond Future	5587.4100	5.5874	5303.8800	5.3039	5.074	0.0000
2026/05/11	R2R9	06/05/2027	9.64 Put	Bond Future	3574.6200	3.5746	3744.8800	3.7449	4.763	0.0000
2026/05/11	R2R9	06/05/2027	8.94 Put	Bond Future	6016.3400	6.0163	6273.0800	6.2731	4.267	0.0000
2026/05/11	R2R9	06/05/2027	8.94 Call	Bond Future	2908.5500	2.9086	2711.5000	2.7115	6.775	0.0000
2026/05/11	R2R9	05/08/2027		Bond Future	9.4343	106.6395	9.4992	106.1779	0.689	0.0000
2026/05/11	R2R9	05/08/2027	9.26 Call	Bond Future	4089.6600	4.0897	3856.7100	3.8567	5.696	0.0000
2026/05/11	R2R9	05/08/2027	9.26 Put	Bond Future	5341.5100	5.3415	5570.1300	5.5701	4.280	0.0000
2026/05/11	R4R2	07/05/2026		Bond Future	9.8600	103.2455	9.8600	103.2455	0.000	0.0000
2026/05/11	R4R2	06/08/2026		Bond Future	9.3517	109.9721	9.4182	109.4089	0.710	0.0000
2026/05/11	R4R2	06/08/2026	102.06 Call	Bond Future	96554.8500	96.5549	95991.6500	95.9917	0.583	0.0000
2026/05/11	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	R4R2	05/11/2026		Bond Future	9.4105	106.8687	9.4791	106.2952	0.730	0.0000
2026/05/11	R4R2	05/11/2026	98.76 Call	Bond Future	95646.1200	95.6461	95072.5900	95.0726	0.600	0.0000
2026/05/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/11	R4R2	04/02/2027		Bond Future	9.4625	108.9222	9.5335	108.3375	0.750	0.0000
2026/05/11	R4R2	04/02/2027	10.13 Call	Bond Future	7515.4000	7.5154	7086.8000	7.0868	5.703	0.0000
2026/05/11	R4R2	04/02/2027	10.13 Put	Bond Future	2201.5800	2.2016	2357.7200	2.3577	7.092	0.0000
2026/05/11	R4R2	06/05/2027		Bond Future	9.5121	105.9422	9.5855	105.3460	0.772	0.0000
2026/05/11	R4R2	06/05/2027	9.00 Call	Bond Future	3231.9300	3.2319	2984.8700	2.9849	7.644	0.0000
2026/05/11	R4R2	06/05/2027	9.00 Put	Bond Future	7534.0600	7.5341	7883.2500	7.8833	4.635	0.0000
2026/05/11	R4R2	05/08/2027		Bond Future	9.5845	107.8627	9.6604	107.2560	0.792	0.0000
2026/05/11	R4R2	05/08/2027	9.44 Call	Bond Future	4850.7500	4.8508	4540.8200	4.5408	6.389	0.0000
2026/05/11	R4R2	05/08/2027	9.44 Put	Bond Future	6019.4300	6.0194	6316.1800	6.3162	4.930	0.0000
2026/05/11	RR87	07/05/2026		Bond Future	6.8100	103.0247	6.8100	103.0247	0.000	0.0000
2026/05/11	RR87	06/08/2026		Bond Future	7.1468	100.9116	7.2306	100.8820	1.172	0.0000
2026/05/11	RR87	06/08/2026	6.53 Call	Bond Future	10.9335	0.0109	7.3283	0.0073	32.973	0.0000
2026/05/11	RR87	06/08/2026	6.53 Put	Bond Future	229.2235	0.2292	255.1683	0.2552	11.319	0.0000
2026/05/11	RR87	05/11/2026		Bond Future	6.5174	102.7478	6.7807	102.7176	4.040	0.0000
2026/05/11	RR87	05/11/2026	5.27 Call	Bond Future	0.6543	0.0007	0.1874	0.0002	71.357	0.0000
2026/05/11	RR87	05/11/2026	5.27 Put	Bond Future	143.7743	0.1438	173.4674	0.1735	20.653	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	
2026/05/11	RR88	07/05/2026		Bond Future	6.8400	106.3739	6.8400	106.3739	0.000	0.0000	0.0000
2026/05/11	RR88	06/08/2026		Bond Future	7.4980	104.4950	7.5452	104.4385	0.630	0.0000	0.0000
2026/05/11	RR88	06/08/2026	6.79 Call	Bond Future	50.1855	0.0502	40.6888	0.0407	18.923	0.0000	0.0000
2026/05/11	RR88	06/08/2026	6.79 Put	Bond Future	901.9555	0.9020	948.9488	0.9489	5.210	0.0000	0.0000
2026/05/11	RR88	05/11/2026		Bond Future	7.5047	105.7643	7.5632	105.7035	0.779	0.0000	0.0000
2026/05/11	RR88	05/11/2026	6.71 Call	Bond Future	83.6471	0.0836	71.7014	0.0717	14.281	0.0000	0.0000
2026/05/11	RR88	05/11/2026	6.71 Put	Bond Future	916.3071	0.9163	965.2314	0.9652	5.339	0.0000	0.0000
2026/05/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/11	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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