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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2026 TO 12/05/2026

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
2026/05/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	2029	07/05/2026		Bond Future	141.8200	141.8200	141.8200	0.000	0.0000	0.0000
2026/05/12	2029	06/08/2026		Bond Future	150.8517	150.8517	150.8549	0.002	0.0000	0.0000
2026/05/12	2029	06/08/2026	144.10 Call	Bond Future	6751.6600	6.7517	6754.8500	0.047	0.0000	0.0000
2026/05/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2029	05/11/2026		Bond Future	152.1470	152.1470	152.1500	0.002	0.0000	0.0000
2026/05/12	2029	05/11/2026	147.56 Call	Bond Future	4587.0300	4.5870	4590.0400	0.066	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2029	04/02/2027		Bond Future	155.1040	155.1040	155.1068	155.1068	0.002	0.0000	0.0000
2026/05/12	2029	04/02/2027	149.72 Call	Bond Future	5383.9900	5.3840	5386.7500	5.3868	0.051	0.0000	0.0000
2026/05/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2029	06/05/2027		Bond Future	156.6447	156.6447	156.6472	156.6472	0.002	0.0000	0.0000
2026/05/12	2029	06/05/2027	153.32 Call	Bond Future	3324.7000	3.3247	3327.2100	3.3272	0.075	0.0000	0.0000
2026/05/12	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2029	05/08/2027		Bond Future	159.5290	159.5290	159.5321	159.5321	0.002	0.0000	0.0000
2026/05/12	2029	05/08/2027	156.72 Call	Bond Future	2808.9800	2.8090	2812.0500	2.8121	0.109	0.0000	0.0000
2026/05/12	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2030	07/05/2026		Bond Future	9.3900	97.9275	9.3900	97.9275	0.000	0.0000	0.0000
2026/05/12	2030	06/08/2026		Bond Future	8.1732	99.7421	8.2427	99.5368	0.850	0.0000	0.0000
2026/05/12	2030	06/08/2026	9.22 Call	Bond Future	3203.2900	3.2033	3021.3600	3.0214	5.679	0.0000	0.0000
2026/05/12	2030	06/08/2026	9.22 Put	Bond Future	164.8500	0.1649	188.2700	0.1883	14.207	0.0000	0.0000
2026/05/12	2030	06/08/2026	7.21 Put	Bond Future	2955.7200	2.9557	3147.5100	3.1475	6.489	0.0000	0.0000
2026/05/12	2030	06/08/2026	7.21 Call	Bond Future	55.2500	0.0553	41.6900	0.0417	24.543	0.0000	0.0000
2026/05/12	2030	06/08/2026	7.71 Put	Bond Future	1659.5600	1.6596	1815.0000	1.8150	9.366	0.0000	0.0000
2026/05/12	2030	06/08/2026	7.71 Call	Bond Future	277.5700	0.2776	227.6600	0.2277	17.981	0.0000	0.0000
2026/05/12	2030	06/08/2026	8.06 Call	Bond Future	679.6600	0.6797	588.4800	0.5885	13.416	0.0000	0.0000
2026/05/12	2030	06/08/2026	8.06 Put	Bond Future	1015.1900	1.0152	1129.3600	1.1294	11.246	0.0000	0.0000
2026/05/12	2030	05/11/2026		Bond Future	8.2303	101.5571	8.3058	101.3479	0.918	0.0000	0.0000
2026/05/12	2030	05/11/2026	8.39 Call	Bond Future	1392.5100	1.3925	1273.8500	1.2739	8.521	0.0000	0.0000
2026/05/12	2030	05/11/2026	8.39 Put	Bond Future	950.8500	0.9509	1041.3200	1.0413	9.515	0.0000	0.0000
2026/05/12	2030	04/02/2027		Bond Future	8.2683	99.5002	8.3511	99.2868	1.002	0.0000	0.0000
2026/05/12	2030	04/02/2027	7.82 Call	Bond Future	658.2700	0.6583	585.0100	0.5850	11.129	0.0000	0.0000
2026/05/12	2030	04/02/2027	7.82 Put	Bond Future	1823.0700	1.8231	1963.1600	1.9632	7.684	0.0000	0.0000
2026/05/12	2030	06/05/2027		Bond Future	8.3119	101.4433	8.4033	101.2257	1.099	0.0000	0.0000
2026/05/12	2030	06/05/2027	7.27 Call	Bond Future	316.2900	0.3163	274.2500	0.2743	13.292	0.0000	0.0000
2026/05/12	2030	06/05/2027	7.27 Put	Bond Future	2840.1700	2.8402	3015.7100	3.0157	6.181	0.0000	0.0000
2026/05/12	2030	05/08/2027		Bond Future	8.4378	99.2765	8.5396	99.0553	1.206	0.0000	0.0000
2026/05/12	2030	05/08/2027	8.11 Call	Bond Future	925.9500	0.9260	835.7000	0.8357	9.747	0.0000	0.0000
2026/05/12	2030	05/08/2027	8.11 Put	Bond Future	1642.3600	1.6424	1773.2800	1.7733	7.971	0.0000	0.0000
2026/05/12	2031	07/05/2026		Bond Future	113.8400	113.8400	113.8400	113.8400	0.000	0.0000	0.0000
2026/05/12	2031	06/08/2026		Bond Future	117.1290	117.1290	117.0063	117.0063	0.105	0.0000	0.0000
2026/05/12	2031	06/08/2026	113.81 Call	Bond Future	3324.8000	3.3248	3203.3100	3.2033	3.654	0.0000	0.0000
2026/05/12	2031	06/08/2026	113.81 Put	Bond Future	5.7800	0.0058	7.0300	0.0070	21.626	0.0000	0.0000
2026/05/12	2031	05/11/2026		Bond Future	119.2881	119.2881	119.1630	119.1630	0.105	0.0000	0.0000
2026/05/12	2031	05/11/2026	111.49 Call	Bond Future	7798.0600	7.7981	7672.9600	7.6730	1.604	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	
2026/05/12	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/05/12	2031	04/02/2027		Bond Future	119.1294	119.1294	119.0018	119.0018	0.107	0.0000	0.0000
2026/05/12	2031	04/02/2027	116.18 Call	Bond Future	3046.5200	3.0465	2930.4400	2.9304	3.810	0.0000	0.0000
2026/05/12	2031	04/02/2027	116.18 Put	Bond Future	97.0800	0.0971	108.6400	0.1086	11.908	0.0000	0.0000
2026/05/12	2031	06/05/2027		Bond Future	121.4816	121.4816	121.3514	121.3514	0.107	0.0000	0.0000
2026/05/12	2031	06/05/2027	116.87 Call	Bond Future	4633.2700	4.6333	4506.1300	4.5061	2.744	0.0000	0.0000
2026/05/12	2031	06/05/2027	116.87 Put	Bond Future	21.6600	0.0217	24.7800	0.0248	14.404	0.0000	0.0000
2026/05/12	2031	05/08/2027		Bond Future	121.1841	121.1841	121.0526	121.0526	0.108	0.0000	0.0000
2026/05/12	2031	05/08/2027	121.41 Call	Bond Future	913.0100	0.9130	851.5600	0.8516	6.730	0.0000	0.0000
2026/05/12	2031	05/08/2027	121.41 Put	Bond Future	1138.9100	1.1389	1208.9400	1.2089	6.149	0.0000	0.0000
2026/05/12	2032	07/05/2026		Bond Future	10.1400	92.7035	10.1400	92.7035	0.000	0.0000	0.0000
2026/05/12	2032	06/08/2026		Bond Future	8.4507	102.1187	8.5238	101.7984	0.865	0.0000	0.0000
2026/05/12	2032	06/08/2026	10.12 Call	Bond Future	7098.8500	7.0989	6793.1000	6.7931	4.307	0.0000	0.0000
2026/05/12	2032	06/08/2026	10.12 Put	Bond Future	97.5900	0.0976	112.1400	0.1121	14.909	0.0000	0.0000
2026/05/12	2032	05/11/2026		Bond Future	8.5080	99.8176	8.5854	99.4914	0.910	0.0000	0.0000
2026/05/12	2032	05/11/2026	9.16 Call	Bond Future	3603.9100	3.6039	3368.5800	3.3686	6.530	0.0000	0.0000
2026/05/12	2032	05/11/2026	9.16 Put	Bond Future	896.8900	0.8969	987.7600	0.9878	10.132	0.0000	0.0000
2026/05/12	2032	04/02/2027		Bond Future	8.5531	101.7353	8.6353	101.4026	0.960	0.0000	0.0000
2026/05/12	2032	04/02/2027	8.48 Call	Bond Future	1873.1900	1.8732	1712.0000	1.7120	8.605	0.0000	0.0000
2026/05/12	2032	04/02/2027	8.48 Put	Bond Future	2170.5600	2.1706	2342.0300	2.3420	7.900	0.0000	0.0000
2026/05/12	2032	06/05/2027		Bond Future	8.5937	99.5605	8.6810	99.2213	1.016	0.0000	0.0000
2026/05/12	2032	06/05/2027	7.80 Call	Bond Future	907.6000	0.9076	812.0400	0.8120	10.529	0.0000	0.0000
2026/05/12	2032	06/05/2027	7.80 Put	Bond Future	4057.8400	4.0578	4301.4800	4.3015	6.004	0.0000	0.0000
2026/05/12	2032	05/08/2027		Bond Future	8.6802	101.3667	8.7732	101.0217	1.072	0.0000	0.0000
2026/05/12	2032	05/08/2027	8.42 Call	Bond Future	1821.9000	1.8219	1670.6200	1.6706	8.303	0.0000	0.0000
2026/05/12	2032	05/08/2027	8.42 Put	Bond Future	2794.5600	2.7946	2988.3100	2.9883	6.933	0.0000	0.0000
2026/05/12	2033	07/05/2026		Bond Future	135.1600	135.1600	135.1600	135.1600	0.000	0.0000	0.0000
2026/05/12	2033	06/08/2026		Bond Future	147.7771	147.7771	147.4603	147.4603	0.214	0.0000	0.0000
2026/05/12	2033	06/08/2026	134.25 Call	Bond Future	13527.0800	13.5271	13210.2500	13.2103	2.342	0.0000	0.0000
2026/05/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2033	05/11/2026		Bond Future	148.9134	148.9134	148.5906	148.5906	0.217	0.0000	0.0000
2026/05/12	2033	05/11/2026	137.26 Call	Bond Future	11653.4200	11.6534	11330.6100	11.3306	2.770	0.0000	0.0000
2026/05/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2033	04/02/2027		Bond Future	151.8075	151.8075	151.4781	151.4781	0.217	0.0000	0.0000
2026/05/12	2033	04/02/2027	142.71 Call	Bond Future	9097.4500	9.0975	8768.0800	8.7681	3.620	0.0000	0.0000
2026/05/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2033	06/05/2027		Bond Future	153.1784	153.1784	152.8423	152.8423	0.219	0.0000	0.0000
2026/05/12	2033	06/05/2027	151.21 Call	Bond Future	1968.4100	1.9684	1632.2800	1.6323	17.076	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
2026/05/12	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/12	2033	05/08/2027		Bond Future	155.9990	155.9990	155.6572	155.6572	0.219	0.0000
2026/05/12	2033	05/08/2027	153.15 Call	Bond Future	2848.9700	2.8490	2507.2000	2.5072	11.996	0.0000
2026/05/12	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	2037	07/05/2026		Bond Future	11.3200	85.0819	11.3200	85.0819	0.000	0.0000
2026/05/12	2037	06/08/2026	11.30 Call	Bond Future	13388.1800	13.3882	12830.2800	12.8303	4.167	0.0000
2026/05/12	2037	06/08/2026	11.30 Put	Bond Future	50.7200	0.0507	60.5500	0.0606	19.381	0.0000
2026/05/12	2037	06/08/2026	10.70 Call	Bond Future	10215.9000	10.2159	9677.0700	9.6771	5.274	0.0000
2026/05/12	2037	06/08/2026	10.70 Put	Bond Future	161.1400	0.1611	190.0400	0.1900	17.935	0.0000
2026/05/12	2037	06/08/2026	10.02 Put	Bond Future	469.1500	0.4692	548.6000	0.5486	16.935	0.0000
2026/05/12	2037	06/08/2026	10.02 Call	Bond Future	6586.3200	6.5863	6098.0400	6.0980	7.414	0.0000
2026/05/12	2037	06/08/2026		Bond Future	9.0393	96.6699	9.1268	96.1022	0.968	0.0000
2026/05/12	2037	06/08/2026	11.71 Call	Bond Future	15501.0100	15.5010	14937.0900	14.9371	3.638	0.0000
2026/05/12	2037	06/08/2026	11.71 Put	Bond Future	18.0400	0.0180	21.8500	0.0219	21.120	0.0000
2026/05/12	2037	05/11/2026		Bond Future	9.0945	98.4290	9.1853	97.8508	0.998	0.0000
2026/05/12	2037	05/11/2026	10.62 Call	Bond Future	9733.0100	9.7330	9228.5900	9.2286	5.183	0.0000
2026/05/12	2037	05/11/2026	10.62 Put	Bond Future	601.6700	0.6017	675.3800	0.6754	12.251	0.0000
2026/05/12	2037	05/11/2026	10.83 Call	Bond Future	10789.5500	10.7896	10272.2700	10.2723	4.794	0.0000
2026/05/12	2037	05/11/2026	10.83 Put	Bond Future	493.9100	0.4939	554.7600	0.5548	12.320	0.0000
2026/05/12	2037	05/11/2026	10.23 Call	Bond Future	7790.0800	7.7901	7317.4400	7.3174	6.067	0.0000
2026/05/12	2037	05/11/2026	10.23 Put	Bond Future	878.3300	0.8783	983.8200	0.9838	12.010	0.0000
2026/05/12	2037	05/11/2026	9.46 Put	Bond Future	1897.2200	1.8972	2107.1100	2.1071	11.063	0.0000
2026/05/12	2037	05/11/2026	9.46 Call	Bond Future	4197.7700	4.1978	3829.5300	3.8295	8.772	0.0000
2026/05/12	2037	04/02/2027		Bond Future	9.1423	96.0616	9.2366	95.4722	1.031	0.0000
2026/05/12	2037	04/02/2027	9.51 Call	Bond Future	4672.9500	4.6730	4307.9300	4.3079	7.811	0.0000
2026/05/12	2037	04/02/2027	9.51 Put	Bond Future	2401.5200	2.4015	2625.9000	2.6259	9.343	0.0000
2026/05/12	2037	04/02/2027	9.81 Call	Bond Future	5955.5200	5.9555	5547.7900	5.5478	6.846	0.0000
2026/05/12	2037	04/02/2027	9.81 Put	Bond Future	1883.8000	1.8838	2065.4700	2.0655	9.644	0.0000
2026/05/12	2037	04/02/2027	9.31 Call	Bond Future	3883.6200	3.8836	3551.4400	3.5514	8.553	0.0000
2026/05/12	2037	04/02/2027	9.31 Put	Bond Future	2838.5900	2.8386	3095.8100	3.0958	9.062	0.0000
2026/05/12	2037	04/02/2027	8.44 Put	Bond Future	5933.2900	5.9333	6350.9100	6.3509	7.039	0.0000
2026/05/12	2037	04/02/2027	8.44 Call	Bond Future	1388.4400	1.3884	1216.6600	1.2167	12.372	0.0000
2026/05/12	2037	06/05/2027		Bond Future	9.1921	97.9376	9.2901	97.3367	1.066	0.0000
2026/05/12	2037	06/05/2027	8.58 Call	Bond Future	1941.3000	1.9413	1735.4300	1.7354	10.605	0.0000
2026/05/12	2037	06/05/2027	8.58 Put	Bond Future	5809.1900	5.8092	6204.3000	6.2043	6.801	0.0000
2026/05/12	2037	05/08/2027		Bond Future	9.2713	95.4561	9.3734	94.8445	1.101	0.0000
2026/05/12	2037	05/08/2027	9.05 Call	Bond Future	3255.2600	3.2553	2974.1300	2.9741	8.636	0.0000
2026/05/12	2037	05/08/2027	9.05 Put	Bond Future	4599.0100	4.5990	4929.4600	4.9295	7.185	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	
2026/05/12	2038	07/05/2026		Bond Future	144.5300	144.5300	144.5300	144.5300	0.000	0.0000	0.0000
2026/05/12	2038	06/08/2026		Bond Future	162.0830	162.0830	162.0894	162.0894	0.004	0.0000	0.0000
2026/05/12	2038	06/08/2026	144.72 Call	Bond Future	17362.9500	17.3630	17369.3800	17.3694	0.037	0.0000	0.0000
2026/05/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2038	05/11/2026		Bond Future	165.0705	165.0705	165.0770	165.0770	0.004	0.0000	0.0000
2026/05/12	2038	05/11/2026	146.31 Call	Bond Future	18760.5200	18.7605	18766.9700	18.7670	0.034	0.0000	0.0000
2026/05/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2038	04/02/2027		Bond Future	166.0297	166.0297	166.0361	166.0361	0.004	0.0000	0.0000
2026/05/12	2038	04/02/2027	153.83 Call	Bond Future	12199.6900	12.1997	12206.1300	12.2061	0.053	0.0000	0.0000
2026/05/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2038	06/05/2027		Bond Future	169.3076	169.3076	169.3140	169.3140	0.004	0.0000	0.0000
2026/05/12	2038	06/05/2027	166.10 Call	Bond Future	3207.6100	3.2076	3213.9900	3.2140	0.199	0.0000	0.0000
2026/05/12	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2038	05/08/2027		Bond Future	170.1251	170.1251	170.1328	170.1328	0.005	0.0000	0.0000
2026/05/12	2038	05/08/2027	169.13 Call	Bond Future	995.0800	0.9951	1002.8400	1.0028	0.780	0.0000	0.0000
2026/05/12	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2040	07/05/2026		Bond Future	11.6700	84.4261	11.6700	84.4261	0.000	0.0000	0.0000
2026/05/12	2040	06/08/2026		Bond Future	9.3159	97.8911	9.4134	97.1679	1.047	0.0000	0.0000
2026/05/12	2040	06/08/2026	12.19 Call	Bond Future	18472.9400	18.4729	17753.5500	17.7536	3.894	0.0000	0.0000
2026/05/12	2040	06/08/2026	12.19 Put	Bond Future	15.7000	0.0157	19.5000	0.0195	24.204	0.0000	0.0000
2026/05/12	2040	05/11/2026		Bond Future	9.3733	99.6724	9.4741	98.9360	1.075	0.0000	0.0000
2026/05/12	2040	05/11/2026	11.06 Call	Bond Future	11996.3700	11.9964	11345.9700	11.3460	5.422	0.0000	0.0000
2026/05/12	2040	05/11/2026	11.06 Put	Bond Future	649.5500	0.6496	735.5900	0.7356	13.246	0.0000	0.0000
2026/05/12	2040	05/11/2026	11.27 Call	Bond Future	13161.4100	13.1614	12496.5600	12.4966	5.052	0.0000	0.0000
2026/05/12	2040	05/11/2026	11.27 Put	Bond Future	537.0600	0.5371	608.6500	0.6087	13.330	0.0000	0.0000
2026/05/12	2040	05/11/2026	10.67 Call	Bond Future	9820.2600	9.8203	9204.4300	9.2044	6.271	0.0000	0.0000
2026/05/12	2040	05/11/2026	10.67 Put	Bond Future	921.3100	0.9213	1041.9200	1.0419	13.091	0.0000	0.0000
2026/05/12	2040	05/11/2026	9.91 Put	Bond Future	1899.8700	1.8999	2133.3000	2.1333	12.287	0.0000	0.0000
2026/05/12	2040	05/11/2026	9.91 Call	Bond Future	5731.4500	5.7315	5228.4400	5.2284	8.776	0.0000	0.0000
2026/05/12	2040	04/02/2027		Bond Future	9.4245	97.0785	9.5288	96.3277	1.107	0.0000	0.0000
2026/05/12	2040	04/02/2027	9.93 Call	Bond Future	6125.8900	6.1259	5636.4600	5.6365	7.990	0.0000	0.0000
2026/05/12	2040	04/02/2027	9.93 Put	Bond Future	2563.8200	2.5638	2825.1300	2.8251	10.192	0.0000	0.0000
2026/05/12	2040	04/02/2027	10.17 Call	Bond Future	7313.8400	7.3138	6784.5900	6.7846	7.236	0.0000	0.0000
2026/05/12	2040	04/02/2027	10.17 Put	Bond Future	2125.4500	2.1255	2346.9400	2.3469	10.421	0.0000	0.0000
2026/05/12	2040	04/02/2027	9.67 Call	Bond Future	4910.4900	4.9105	4471.1400	4.4711	8.947	0.0000	0.0000
2026/05/12	2040	04/02/2027	9.67 Put	Bond Future	3156.8700	3.1569	3468.2600	3.4683	9.864	0.0000	0.0000
2026/05/12	2040	04/02/2027	8.78 Put	Bond Future	6629.1600	6.6292	7145.0600	7.1451	7.782	0.0000	0.0000
2026/05/12	2040	04/02/2027	8.78 Call	Bond Future	1804.4400	1.8044	1569.6000	1.5696	13.015	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	
2026/05/12	2040	06/05/2027		Bond Future	9.4773	98.9744	9.5853	98.2089	1.140	0.0000	0.0000
2026/05/12	2040	06/05/2027	8.88 Call	Bond Future	2389.2000	2.3892	2119.9200	2.1199	11.271	0.0000	0.0000
2026/05/12	2040	06/05/2027	8.88 Put	Bond Future	6780.8000	6.7808	7276.9700	7.2770	7.317	0.0000	0.0000
2026/05/12	2040	05/08/2027		Bond Future	9.5561	96.2609	9.6681	95.4818	1.172	0.0000	0.0000
2026/05/12	2040	05/08/2027	9.33 Call	Bond Future	3893.3300	3.8933	3533.1500	3.5332	9.251	0.0000	0.0000
2026/05/12	2040	05/08/2027	9.33 Put	Bond Future	5493.2200	5.4932	5912.1400	5.9121	7.626	0.0000	0.0000
2026/05/12	2043	07/05/2026		Bond Future	111.6900	111.6900	111.6900	111.6900	0.000	0.0000	0.0000
2026/05/12	2043	06/08/2026		Bond Future	125.2017	125.2017	125.2065	125.2065	0.004	0.0000	0.0000
2026/05/12	2043	06/08/2026	110.88 Call	Bond Future	14322.7654	14.3228	14327.5086	14.3275	0.033	0.0000	0.0000
2026/05/12	2043	06/08/2026	110.88 Put	Bond Future	1.0454	0.0010	0.9686	0.0010	7.339	0.0000	0.0000
2026/05/12	2043	05/11/2026		Bond Future	127.5096	127.5096	127.5145	127.5145	0.004	0.0000	0.0000
2026/05/12	2043	05/11/2026	112.84 Call	Bond Future	14689.1843	14.6892	14693.5271	14.6935	0.030	0.0000	0.0000
2026/05/12	2043	05/11/2026	112.84 Put	Bond Future	19.5443	0.0195	19.0671	0.0191	2.442	0.0000	0.0000
2026/05/12	2043	04/02/2027		Bond Future	127.0699	127.0699	127.0748	127.0748	0.004	0.0000	0.0000
2026/05/12	2043	04/02/2027	117.63 Call	Bond Future	9826.8297	9.8268	9828.6167	9.8286	0.018	0.0000	0.0000
2026/05/12	2043	04/02/2027	117.63 Put	Bond Future	386.8997	0.3869	383.8267	0.3838	0.794	0.0000	0.0000
2026/05/12	2043	06/05/2027		Bond Future	129.5790	129.5790	129.5839	129.5839	0.004	0.0000	0.0000
2026/05/12	2043	06/05/2027	127.48 Call	Bond Future	4612.3093	4.6123	4610.6274	4.6106	0.036	0.0000	0.0000
2026/05/12	2043	06/05/2027	127.48 Put	Bond Future	2513.3493	2.5133	2506.7574	2.5068	0.262	0.0000	0.0000
2026/05/12	2043	05/08/2027		Bond Future	128.9793	128.9793	128.9856	128.9856	0.005	0.0000	0.0000
2026/05/12	2043	05/08/2027	129.56 Call	Bond Future	3573.7178	3.5737	3572.5231	3.5725	0.033	0.0000	0.0000
2026/05/12	2043	05/08/2027	129.56 Put	Bond Future	4154.4078	4.1544	4146.9531	4.1470	0.179	0.0000	0.0000
2026/05/12	2044	07/05/2026		Bond Future	11.8000	79.9518	11.8000	79.9518	0.000	0.0000	0.0000
2026/05/12	2044	06/08/2026		Bond Future	9.4371	94.4528	9.5240	93.7520	0.921	0.0000	0.0000
2026/05/12	2044	06/08/2026	12.42 Call	Bond Future	20138.7200	20.1387	19441.1000	19.4411	3.464	0.0000	0.0000
2026/05/12	2044	06/08/2026	12.42 Put	Bond Future	15.5100	0.0155	18.7100	0.0187	20.632	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.75 Call	Bond Future	4194.6600	4.1947	3734.4000	3.7344	10.973	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.75 Put	Bond Future	1709.0600	1.7091	1949.6200	1.9496	14.076	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.25 Call	Bond Future	1921.8800	1.9219	1627.3600	1.6274	15.325	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.25 Put	Bond Future	3456.9800	3.4570	3863.2800	3.8633	11.753	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.00 Call	Bond Future	1152.8800	1.1529	945.6800	0.9457	17.972	0.0000	0.0000
2026/05/12	2044	06/08/2026	9.00 Put	Bond Future	4798.6800	4.7987	5292.3000	5.2923	10.287	0.0000	0.0000
2026/05/12	2044	05/11/2026		Bond Future	9.4913	96.1716	9.5809	95.4579	0.944	0.0000	0.0000
2026/05/12	2044	05/11/2026	11.34 Call	Bond Future	13835.5100	13.8355	13194.6700	13.1947	4.632	0.0000	0.0000
2026/05/12	2044	05/11/2026	11.34 Put	Bond Future	636.9600	0.6370	709.7700	0.7098	11.431	0.0000	0.0000
2026/05/12	2044	04/02/2027		Bond Future	9.5398	93.6356	9.6323	92.9081	0.969	0.0000	0.0000
2026/05/12	2044	04/02/2027	10.18 Call	Bond Future	7445.8900	7.4459	6946.8600	6.9469	6.702	0.0000	0.0000
2026/05/12	2044	04/02/2027	10.18 Put	Bond Future	2579.1700	2.5792	2807.6900	2.8077	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	
2026/05/12	2044	06/05/2027		Bond Future	9.5896	95.4643	9.6850	94.7226	0.995	0.0000	0.0000
2026/05/12	2044	06/05/2027	9.08 Call	Bond Future	2942.7400	2.9427	2658.7700	2.6588	9.650	0.0000	0.0000
2026/05/12	2044	06/05/2027	9.08 Put	Bond Future	7060.3100	7.0603	7518.1000	7.5181	6.484	0.0000	0.0000
2026/05/12	2044	05/08/2027		Bond Future	9.6620	92.8123	9.7605	92.0573	1.020	0.0000	0.0000
2026/05/12	2044	05/08/2027	9.44 Call	Bond Future	4375.6800	4.3757	4020.4400	4.0204	8.119	0.0000	0.0000
2026/05/12	2044	05/08/2027	9.44 Put	Bond Future	6109.9100	6.1099	6509.6700	6.5097	6.543	0.0000	0.0000
2026/05/12	2046	07/05/2026		Bond Future	124.9500	124.9500	124.9500	124.9500	0.000	0.0000	0.0000
2026/05/12	2046	06/08/2026		Bond Future	146.8920	146.8920	146.8975	146.8975	0.004	0.0000	0.0000
2026/05/12	2046	06/08/2026	122.38 Call	Bond Future	24512.0400	24.5120	24517.5300	24.5175	0.022	0.0000	0.0000
2026/05/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2046	05/11/2026		Bond Future	147.2659	147.2659	147.2712	147.2712	0.004	0.0000	0.0000
2026/05/12	2046	05/11/2026	125.48 Call	Bond Future	21785.8700	21.7859	21791.1700	21.7912	0.024	0.0000	0.0000
2026/05/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2046	04/02/2027		Bond Future	150.1282	150.1282	150.1332	150.1332	0.003	0.0000	0.0000
2026/05/12	2046	04/02/2027	131.09 Call	Bond Future	19038.2300	19.0382	19043.2100	19.0432	0.026	0.0000	0.0000
2026/05/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2046	06/05/2027		Bond Future	150.7015	150.7015	150.7064	150.7064	0.003	0.0000	0.0000
2026/05/12	2046	06/05/2027	148.99 Call	Bond Future	1711.5400	1.7115	1716.3600	1.7164	0.282	0.0000	0.0000
2026/05/12	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2046	05/08/2027		Bond Future	153.4749	153.4749	153.4804	153.4804	0.004	0.0000	0.0000
2026/05/12	2046	05/08/2027	149.17 Call	Bond Future	4304.9000	4.3049	4310.3500	4.3104	0.127	0.0000	0.0000
2026/05/12	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2050	07/05/2026		Bond Future	124.0700	124.0700	124.0700	124.0700	0.000	0.0000	0.0000
2026/05/12	2050	06/08/2026		Bond Future	149.3778	149.3778	149.3836	149.3836	0.004	0.0000	0.0000
2026/05/12	2050	06/08/2026	123.27 Call	Bond Future	26107.8400	26.1078	26113.5500	26.1136	0.022	0.0000	0.0000
2026/05/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2050	05/11/2026		Bond Future	152.1313	152.1313	152.1368	152.1368	0.004	0.0000	0.0000
2026/05/12	2050	05/11/2026	123.84 Call	Bond Future	28291.2600	28.2913	28296.8300	28.2968	0.020	0.0000	0.0000
2026/05/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2050	04/02/2027		Bond Future	152.5852	152.5852	152.5909	152.5909	0.004	0.0000	0.0000
2026/05/12	2050	04/02/2027	132.39 Call	Bond Future	20195.1800	20.1952	20200.8600	20.2009	0.028	0.0000	0.0000
2026/05/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2050	06/05/2027		Bond Future	155.5975	155.5975	155.6034	155.6034	0.004	0.0000	0.0000
2026/05/12	2050	06/05/2027	150.46 Call	Bond Future	5137.5000	5.1375	5143.4200	5.1434	0.115	0.0000	0.0000
2026/05/12	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	2050	05/08/2027		Bond Future	155.9017	155.9017	155.9087	155.9087	0.005	0.0000	0.0000
2026/05/12	2050	05/08/2027	152.97 Call	Bond Future	2931.6600	2.9317	2938.7000	2.9387	0.240	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
2026/05/12	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/12	AL37	06/08/2026		Index Future	1281.6490	1281.6490	1278.2930	0.262	0.0000	0.0000
2026/05/12	AL37	05/11/2026		Index Future	1305.2190	1305.2190	1301.8010	0.262	0.0000	0.0000
2026/05/12	AL37	04/02/2027		Index Future	1330.2760	1330.2760	1326.7900	0.262	0.0000	0.0000
2026/05/12	AL37	06/05/2027		Index Future	1356.2380	1356.2380	1352.6820	0.262	0.0000	0.0000
2026/05/12	AL37	05/08/2027		Index Future	1380.6790	1380.6790	1377.0650	0.262	0.0000	0.0000
2026/05/12	AL7T	07/05/2026		Index Future	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/12	AL7T	06/08/2026		Index Future	1657.6100	1657.6100	1648.7260	0.536	0.0000	0.0000
2026/05/12	AL7T	05/11/2026		Index Future	1688.0940	1688.0940	1679.0460	0.536	0.0000	0.0000
2026/05/12	AL7T	04/02/2027		Index Future	1720.5010	1720.5010	1711.2760	0.536	0.0000	0.0000
2026/05/12	AL7T	06/05/2027		Index Future	1754.0780	1754.0780	1744.6720	0.536	0.0000	0.0000
2026/05/12	AL7T	05/08/2027		Index Future	1785.6900	1785.6900	1776.1200	0.536	0.0000	0.0000
2026/05/12	ALBI	07/05/2026		Index Future	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/12	ALBI	06/08/2026		Index Future	1399.9660	1399.9660	1392.5390	0.531	0.0000	0.0000
2026/05/12	ALBI	05/11/2026		Index Future	1425.7120	1425.7120	1418.1480	0.531	0.0000	0.0000
2026/05/12	ALBI	04/02/2027		Index Future	1453.0820	1453.0820	1445.3700	0.531	0.0000	0.0000
2026/05/12	ALBI	06/05/2027		Index Future	1481.4410	1481.4410	1473.5770	0.531	0.0000	0.0000
2026/05/12	ALBI	05/08/2027		Index Future	1508.1390	1508.1390	1500.1380	0.531	0.0000	0.0000
2026/05/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000
2026/05/12	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	
2026/05/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/12	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	
2026/05/12	ES33	06/08/2026		Bond Future	9.2025	94.3177	9.2905	93.8927	0.957	0.0000	0.0000
2026/05/12	ES33	06/08/2026	12.02 Call	Bond Future	12449.1000	12.4491	12024.0900	12.0241	3.414	0.0000	0.0000
2026/05/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES33	05/11/2026		Bond Future	9.2813	92.2633	9.3736	91.8304	0.994	0.0000	0.0000
2026/05/12	ES33	05/11/2026	10.83 Call	Bond Future	6934.9300	6.9349	6502.0100	6.5020	6.243	0.0000	0.0000
2026/05/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES33	04/02/2027		Bond Future	9.3545	94.0570	9.4515	93.6156	1.037	0.0000	0.0000
2026/05/12	ES33	04/02/2027	9.70 Call	Bond Future	1560.4800	1.5605	1118.9900	1.1190	28.292	0.0000	0.0000
2026/05/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES33	06/05/2027		Bond Future	9.4220	92.1181	9.5239	91.6679	1.082	0.0000	0.0000
2026/05/12	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES33	06/05/2027	8.80 Put	Bond Future	2807.2200	2.8072	3257.4500	3.2575	16.038	0.0000	0.0000
2026/05/12	ES33	05/08/2027		Bond Future	9.5275	93.8097	9.6349	93.3515	1.127	0.0000	0.0000
2026/05/12	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES33	05/08/2027	9.27 Put	Bond Future	1110.7200	1.1107	1568.8900	1.5689	41.250	0.0000	0.0000
2026/05/12	ES42	07/05/2026		Bond Future	12.2000	74.6414	12.2000	74.6414	0.000	0.0000	0.0000
2026/05/12	ES42	06/08/2026		Bond Future	9.7271	92.7310	9.8192	92.0542	0.947	0.0000	0.0000
2026/05/12	ES42	06/08/2026	12.65 Call	Bond Future	18256.6800	18.2567	17579.8800	17.5799	3.707	0.0000	0.0000
2026/05/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES42	05/11/2026		Bond Future	9.7928	90.1763	9.8879	89.4870	0.972	0.0000	0.0000
2026/05/12	ES42	05/11/2026	11.66 Call	Bond Future	12211.5200	12.2115	11522.1900	11.5222	5.645	0.0000	0.0000
2026/05/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES42	04/02/2027		Bond Future	9.8520	91.9300	9.9503	91.2271	0.998	0.0000	0.0000
2026/05/12	ES42	04/02/2027	10.29 Call	Bond Future	3070.0700	3.0701	2367.1400	2.3671	22.896	0.0000	0.0000
2026/05/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES42	06/05/2027		Bond Future	9.9105	89.4805	10.0122	88.7636	1.025	0.0000	0.0000
2026/05/12	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES42	06/05/2027	9.33 Put	Bond Future	4261.8700	4.2619	4978.7500	4.9788	16.821	0.0000	0.0000
2026/05/12	ES42	05/08/2027		Bond Future	9.9905	91.1214	10.0956	90.3917	1.052	0.0000	0.0000
2026/05/12	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	ES42	05/08/2027	9.84 Put	Bond Future	1060.6200	1.0606	1790.3200	1.7903	68.799	0.0000	0.0000
2026/05/12	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/12	GOVI	06/08/2026		GOVI	1372.8700	1372.8700	1365.3960	1365.3960	0.544	0.0000	0.0000
2026/05/12	GOVI	06/08/2026	1,189. Call 00	GOVI	1838700.0000	183.8700	1763960.0000	176.3960	4.065	0.0000	0.0000
2026/05/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	GOVI	05/11/2026		GOVI	1398.1180	1398.1180	1390.5050	1390.5050	0.545	0.0000	0.0000
2026/05/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1211180.0000	121.1180	1135050.0000	113.5050	6.286	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
2026/05/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	GOVI	04/02/2027		GOVI	1424.9580	1424.9580	1417.1970	1417.1970	0.545	0.0000
2026/05/12	GOVI	04/02/2027	1,369. Call 00	GOVI	559580.0000	55.9580	481970.0000	48.1970	13.869	0.0000
2026/05/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	GOVI	06/05/2027		GOVI	1452.7670	1452.7670	1444.8540	1444.8540	0.545	0.0000
2026/05/12	GOVI	06/05/2027	1,427. Call 00	GOVI	257670.0000	25.7670	178540.0000	17.8540	30.710	0.0000
2026/05/12	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	GOVI	05/08/2027		GOVI	1478.9490	1478.9490	1470.8970	1470.8970	0.544	0.0000
2026/05/12	GOVI	05/08/2027	1,465. Call 00	GOVI	139490.0000	13.9490	58970.0000	5.8970	57.725	0.0000
2026/05/12	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/05/12	I258	07/05/2026		Bond Future	113.7300	113.7300	113.7300	113.7300	0.000	0.0000
2026/05/12	I258	06/08/2026		Bond Future	135.1320	135.1320	135.1367	135.1367	0.003	0.0000
2026/05/12	I258	06/08/2026	112.95 Call	Bond Future	22183.4634	22.1835	22188.0454	22.1880	0.021	0.0000
2026/05/12	I258	06/08/2026	112.95 Put	Bond Future	1.4834	0.0015	1.3754	0.0014	7.285	0.0000
2026/05/12	I258	05/11/2026		Bond Future	137.6229	137.6229	137.6278	137.6278	0.004	0.0000
2026/05/12	I258	05/11/2026	114.95 Call	Bond Future	22704.2553	22.7043	22708.3501	22.7084	0.018	0.0000
2026/05/12	I258	05/11/2026	114.95 Put	Bond Future	31.3253	0.0313	30.5901	0.0306	2.347	0.0000
2026/05/12	I258	04/02/2027		Bond Future	137.3800	137.3800	137.3846	137.3846	0.003	0.0000
2026/05/12	I258	04/02/2027	118.90 Call	Bond Future	18770.6348	18.7706	18772.5387	18.7725	0.010	0.0000
2026/05/12	I258	04/02/2027	118.90 Put	Bond Future	290.6648	0.2907	287.8987	0.2879	0.952	0.0000
2026/05/12	I258	06/05/2027		Bond Future	140.0924	140.0924	140.0971	140.0971	0.003	0.0000
2026/05/12	I258	06/05/2027	134.78 Call	Bond Future	8571.6492	8.5716	8567.6403	8.5676	0.047	0.0000
2026/05/12	I258	06/05/2027	134.78 Put	Bond Future	3259.2192	3.2592	3250.5703	3.2506	0.265	0.0000
2026/05/12	I258	05/08/2027		Bond Future	139.6865	139.6865	139.6927	139.6927	0.004	0.0000
2026/05/12	I258	05/08/2027	138.93 Call	Bond Future	6590.9934	6.5910	6587.4401	6.5874	0.054	0.0000
2026/05/12	I258	05/08/2027	138.93 Put	Bond Future	5834.4534	5.8345	5824.7801	5.8248	0.166	0.0000
2026/05/12	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000
2026/05/12	IGOV	06/08/2026		Index Future	456.4540	456.4540	456.2570	456.2570	0.043	0.0000
2026/05/12	IGOV	05/11/2026		Index Future	464.9590	464.9590	464.7580	464.7580	0.043	0.0000
2026/05/12	IGOV	04/02/2027		Index Future	473.9920	473.9920	473.7870	473.7870	0.043	0.0000
2026/05/12	IGOV	06/05/2027		Index Future	483.3480	483.3480	483.1380	483.1380	0.043	0.0000
2026/05/12	IGOV	05/08/2027		Index Future	492.1630	492.1630	491.9510	491.9510	0.043	0.0000
2026/05/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000

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2026/05/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2026/05/12	R033	07/05/2026		Bond Future	10.3800	99.2882	10.3800	0.000	0.0000	0.0000
2026/05/12	R033	06/08/2026		Bond Future	8.5610	110.8108	8.6391	0.912	0.0000	0.0000
2026/05/12	R033	06/08/2026	10.25 Call	Bond Future	8460.9400	8.4609	8072.5400	4.591	0.0000	0.0000
2026/05/12	R033	06/08/2026	10.25 Put	Bond Future	104.4600	0.1045	121.8200	0.1218	16.619	0.0000
2026/05/12	R033	05/11/2026		Bond Future	8.6187	107.7856	8.7009	0.954	0.0000	0.0000
2026/05/12	R033	05/11/2026	9.33 Call	Bond Future	4499.1800	4.4992	4194.7700	4.1948	6.766	0.0000
2026/05/12	R033	05/11/2026	9.33 Put	Bond Future	990.4800	0.9905	1099.2800	1.0993	10.985	0.0000
2026/05/12	R033	04/02/2027		Bond Future	8.6653	109.8565	8.7520	109.4351	1.001	0.0000
2026/05/12	R033	04/02/2027	8.65 Call	Bond Future	2399.2400	2.3992	2187.2400	2.1872	8.836	0.0000
2026/05/12	R033	04/02/2027	8.65 Put	Bond Future	2473.7200	2.4737	2683.0500	2.6831	8.462	0.0000
2026/05/12	R033	06/05/2027		Bond Future	8.7078	106.9577	8.7994	106.5280	1.053	0.0000
2026/05/12	R033	06/05/2027	7.93 Call	Bond Future	1122.8800	1.1229	999.8500	0.9999	10.957	0.0000
2026/05/12	R033	06/05/2027	7.93 Put	Bond Future	4858.6800	4.8587	5165.3200	5.1653	6.311	0.0000
2026/05/12	R033	05/08/2027		Bond Future	8.7910	108.8972	8.8880	108.4601	1.104	0.0000
2026/05/12	R033	05/08/2027	8.54 Call	Bond Future	2245.6300	2.2456	2052.4800	2.0525	8.601	0.0000
2026/05/12	R033	05/08/2027	8.54 Put	Bond Future	3387.1300	3.3871	3631.0700	3.6311	7.202	0.0000
2026/05/12	R035	07/05/2026		Bond Future	10.8600	90.6603	10.8600	90.6603	0.000	0.0000
2026/05/12	R035	06/08/2026	10.22 Call	Bond Future	8616.4700	8.6165	8125.8200	8.1258	5.694	0.0000
2026/05/12	R035	06/08/2026	10.22 Put	Bond Future	177.2000	0.1772	210.0300	0.2100	18.527	0.0000
2026/05/12	R035	06/08/2026	9.72 Call	Bond Future	6112.8200	6.1128	5658.9400	5.6589	7.425	0.0000
2026/05/12	R035	06/08/2026	9.72 Put	Bond Future	390.4400	0.3904	460.0400	0.4600	17.826	0.0000
2026/05/12	R035	06/08/2026	9.22 Put	Bond Future	862.8600	0.8629	1004.2700	1.0043	16.389	0.0000
2026/05/12	R035	06/08/2026	9.22 Call	Bond Future	3763.0400	3.7630	3380.9700	3.3810	10.153	0.0000
2026/05/12	R035	06/08/2026	10.13 Call	Bond Future	8161.7900	8.1618	7675.9500	7.6760	5.953	0.0000
2026/05/12	R035	06/08/2026	10.13 Put	Bond Future	203.9900	0.2040	241.6300	0.2416	18.452	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	
2026/05/12	R035	06/08/2026	9.63 Call	Bond Future	5672.9500	5.6730	5228.9100	5.2289	7.827	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.63 Put	Bond Future	450.6600	0.4507	530.1000	0.5301	17.627	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.13 Put	Bond Future	992.8100	0.9928	1152.0800	1.1521	16.042	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.13 Call	Bond Future	3373.4700	3.3735	3009.2600	3.0093	10.796	0.0000	0.0000
2026/05/12	R035	06/08/2026		Bond Future	8.7253	104.8594	8.8133	104.3359	1.008	0.0000	0.0000
2026/05/12	R035	06/08/2026	11.06 Call	Bond Future	12807.8600	12.8079	12290.6500	12.2907	4.038	0.0000	0.0000
2026/05/12	R035	06/08/2026	11.06 Put	Bond Future	29.2300	0.0292	35.5000	0.0355	21.451	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.29 Put	Bond Future	3392.4600	3.3925	3770.9800	3.7710	11.158	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.29 Call	Bond Future	747.3800	0.7474	602.4200	0.6024	19.396	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.79 Put	Bond Future	1673.5200	1.6735	1914.4000	1.9144	14.394	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.79 Call	Bond Future	2058.9000	2.0589	1776.3000	1.7763	13.726	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.39 Call	Bond Future	4531.9300	4.5319	4120.4700	4.1205	9.079	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.39 Put	Bond Future	660.1000	0.6601	772.1200	0.7721	16.970	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.71 Call	Bond Future	6063.6700	6.0637	5610.8400	5.6108	7.468	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.71 Put	Bond Future	396.6900	0.3967	467.3400	0.4673	17.810	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.21 Call	Bond Future	3719.1200	3.7191	3338.9500	3.3390	10.222	0.0000	0.0000
2026/05/12	R035	06/08/2026	9.21 Put	Bond Future	876.4800	0.8765	1019.7900	1.0198	16.351	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.71 Put	Bond Future	1886.2200	1.8862	2148.9000	2.1489	13.926	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.71 Call	Bond Future	1794.5100	1.7945	1533.7100	1.5337	14.533	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.70 Put	Bond Future	6538.4600	6.5385	7019.7800	7.0198	7.361	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.70 Call	Bond Future	163.9100	0.1639	121.7500	0.1218	25.721	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.90 Put	Bond Future	5369.0800	5.3691	5826.2800	5.8263	8.515	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.90 Call	Bond Future	277.8600	0.2779	211.5800	0.2116	23.854	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.34 Call	Bond Future	841.7800	0.8418	683.8100	0.6838	18.766	0.0000	0.0000
2026/05/12	R035	06/08/2026	8.34 Put	Bond Future	3178.5500	3.1786	3544.0600	3.5441	11.499	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.95 Put	Bond Future	5088.6700	5.0887	5538.4500	5.5385	8.839	0.0000	0.0000
2026/05/12	R035	06/08/2026	7.95 Call	Bond Future	315.1900	0.3152	241.4900	0.2415	23.383	0.0000	0.0000
2026/05/12	R035	05/11/2026	9.80 Call	Bond Future	6570.9300	6.5709	6144.0300	6.1440	6.497	0.0000	0.0000
2026/05/12	R035	05/11/2026	9.80 Put	Bond Future	845.9800	0.8460	952.1500	0.9522	12.550	0.0000	0.0000
2026/05/12	R035	05/11/2026	9.30 Call	Bond Future	4389.8500	4.3899	4025.4600	4.0255	8.301	0.0000	0.0000
2026/05/12	R035	05/11/2026	9.30 Put	Bond Future	1418.6400	1.4186	1587.3200	1.5873	11.890	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.80 Put	Bond Future	2404.4300	2.4044	2662.9600	2.6630	10.752	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.80 Call	Bond Future	2517.3200	2.5173	2242.7800	2.2428	10.906	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.97 Call	Bond Future	3103.9800	3.1040	2795.9700	2.7960	9.923	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.97 Put	Bond Future	2007.2500	2.0073	2232.3100	2.2323	11.212	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.47 Call	Bond Future	1565.4400	1.5654	1360.6700	1.3607	13.081	0.0000	0.0000
2026/05/12	R035	05/11/2026	8.47 Put	Bond Future	3398.4800	3.3985	3726.7800	3.7268	9.660	0.0000	0.0000
2026/05/12	R035	05/11/2026	7.97 Put	Bond Future	5556.1300	5.5561	5978.2500	5.9783	7.597	0.0000	0.0000
2026/05/12	R035	05/11/2026	7.97 Call	Bond Future	681.2100	0.6812	570.2600	0.5703	16.287	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	
2026/05/12	R035	05/11/2026		Bond Future	8.7806	102.2662	8.8723	101.7332	1.044	0.0000	0.0000
2026/05/12	R035	05/11/2026	10.03 Call	Bond Future	7620.9000	7.6209	7172.8200	7.1728	5.880	0.0000	0.0000
2026/05/12	R035	05/11/2026	10.03 Put	Bond Future	663.1600	0.6632	748.1500	0.7482	12.816	0.0000	0.0000
2026/05/12	R035	04/02/2027		Bond Future	8.8278	104.2307	8.9237	103.6873	1.086	0.0000	0.0000
2026/05/12	R035	04/02/2027	9.02 Call	Bond Future	3527.4600	3.5275	3218.7800	3.2188	8.751	0.0000	0.0000
2026/05/12	R035	04/02/2027	9.02 Put	Bond Future	2441.6100	2.4416	2676.4000	2.6764	9.616	0.0000	0.0000
2026/05/12	R035	04/02/2027	7.70 Put	Bond Future	7353.1700	7.3532	7799.8800	7.7999	6.075	0.0000	0.0000
2026/05/12	R035	04/02/2027	7.70 Call	Bond Future	665.0400	0.6650	568.2800	0.5683	14.550	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.20 Put	Bond Future	4965.0400	4.9650	5343.2200	5.3432	7.617	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.20 Call	Bond Future	1310.5000	1.3105	1145.2100	1.1452	12.613	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.85 Call	Bond Future	2956.3100	2.9563	2676.0200	2.6760	9.481	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.85 Put	Bond Future	2830.0100	2.8300	3093.1900	3.0932	9.300	0.0000	0.0000
2026/05/12	R035	04/02/2027	9.43 Call	Bond Future	5079.0900	5.0791	4711.0600	4.7111	7.246	0.0000	0.0000
2026/05/12	R035	04/02/2027	9.43 Put	Bond Future	1727.3500	1.7274	1902.7900	1.9028	10.157	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.93 Call	Bond Future	3219.3800	3.2194	2925.5100	2.9255	9.128	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.93 Put	Bond Future	2640.0400	2.6400	2889.6400	2.8896	9.454	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.43 Put	Bond Future	4078.7700	4.0788	4417.1800	4.4172	8.297	0.0000	0.0000
2026/05/12	R035	04/02/2027	8.43 Call	Bond Future	1782.6900	1.7827	1577.6300	1.5776	11.503	0.0000	0.0000
2026/05/12	R035	06/05/2027		Bond Future	8.8666	101.7602	8.9668	101.2060	1.130	0.0000	0.0000
2026/05/12	R035	06/05/2027	8.25 Call	Bond Future	1644.0200	1.6440	1459.8100	1.4598	11.205	0.0000	0.0000
2026/05/12	R035	06/05/2027	8.25 Put	Bond Future	5143.6500	5.1437	5513.6100	5.5136	7.193	0.0000	0.0000
2026/05/12	R035	05/08/2027		Bond Future	8.9376	103.6070	9.0425	103.0431	1.173	0.0000	0.0000
2026/05/12	R035	05/08/2027	8.72 Call	Bond Future	2817.9500	2.8180	2562.1200	2.5621	9.079	0.0000	0.0000
2026/05/12	R035	05/08/2027	8.72 Put	Bond Future	4001.6000	4.0016	4309.6600	4.3097	7.698	0.0000	0.0000
2026/05/12	R038	07/05/2026		Bond Future	11.4000	97.8492	11.4000	97.8492	0.000	0.0000	0.0000
2026/05/12	R038	06/08/2026		Bond Future	9.1285	116.3171	9.2160	115.6484	0.958	0.0000	0.0000
2026/05/12	R038	06/08/2026	11.77 Call	Bond Future	17978.2300	17.9782	17313.6200	17.3136	3.697	0.0000	0.0000
2026/05/12	R038	06/08/2026	11.77 Put	Bond Future	18.0400	0.0180	22.0900	0.0221	22.450	0.0000	0.0000
2026/05/12	R038	05/11/2026		Bond Future	9.1896	112.9510	9.2804	112.2701	0.988	0.0000	0.0000
2026/05/12	R038	05/11/2026	10.72 Call	Bond Future	11462.0500	11.4621	10868.3600	10.8684	5.180	0.0000	0.0000
2026/05/12	R038	05/11/2026	10.72 Put	Bond Future	716.9800	0.7170	804.1600	0.8042	12.159	0.0000	0.0000
2026/05/12	R038	04/02/2027		Bond Future	9.2430	115.1212	9.3373	114.4270	1.020	0.0000	0.0000
2026/05/12	R038	04/02/2027	9.60 Call	Bond Future	5467.8500	5.4679	5040.3900	5.0404	7.818	0.0000	0.0000
2026/05/12	R038	04/02/2027	9.60 Put	Bond Future	2872.0300	2.8720	3138.7200	3.1387	9.286	0.0000	0.0000
2026/05/12	R038	06/05/2027		Bond Future	9.2937	111.8839	9.3917	111.1760	1.055	0.0000	0.0000
2026/05/12	R038	06/05/2027	8.71 Call	Bond Future	2385.2000	2.3852	2136.1400	2.1361	10.442	0.0000	0.0000
2026/05/12	R038	06/05/2027	8.71 Put	Bond Future	6731.8300	6.7318	7190.6100	7.1906	6.815	0.0000	0.0000
2026/05/12	R038	05/08/2027		Bond Future	9.3717	113.9124	9.4737	113.1921	1.088	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	
2026/05/12	R038	05/08/2027	9.15 Call	Bond Future	3876.9100	3.8769	3545.4600	3.5455	8.549	0.0000	0.0000
2026/05/12	R038	05/08/2027	9.15 Put	Bond Future	5465.5600	5.4656	5854.4100	5.8544	7.115	0.0000	0.0000
2026/05/12	R053	07/05/2026		Bond Future	11.6900	100.7752	11.6900	100.7752	0.000	0.0000	0.0000
2026/05/12	R053	06/08/2026		Bond Future	9.3003	127.0063	9.3923	125.9390	0.989	0.0000	0.0000
2026/05/12	R053	06/08/2026	12.28 Call	Bond Future	27923.1300	27.9231	26862.0500	26.8621	3.800	0.0000	0.0000
2026/05/12	R053	06/08/2026	12.28 Put	Bond Future	28.1500	0.0282	34.3200	0.0343	21.918	0.0000	0.0000
2026/05/12	R053	06/08/2026	9.60 Call	Bond Future	5889.8200	5.8898	5195.5800	5.1956	11.787	0.0000	0.0000
2026/05/12	R053	06/08/2026	9.60 Put	Bond Future	2470.6300	2.4706	2843.6400	2.8436	15.098	0.0000	0.0000
2026/05/12	R053	06/08/2026	8.10 Put	Bond Future	15744.4300	15.7444	16745.8700	16.7459	6.361	0.0000	0.0000
2026/05/12	R053	06/08/2026	8.10 Call	Bond Future	249.5300	0.2495	183.7200	0.1837	26.374	0.0000	0.0000
2026/05/12	R053	06/08/2026	8.60 Put	Bond Future	9545.5200	9.5455	10419.4700	10.4195	9.156	0.0000	0.0000
2026/05/12	R053	06/08/2026	8.60 Call	Bond Future	880.0400	0.8800	686.7400	0.6867	21.965	0.0000	0.0000
2026/05/12	R053	06/08/2026	9.10 Call	Bond Future	2662.7000	2.6627	2224.8300	2.2248	16.445	0.0000	0.0000
2026/05/12	R053	06/08/2026	9.10 Put	Bond Future	5040.9900	5.0410	5670.3700	5.6704	12.485	0.0000	0.0000
2026/05/12	R053	05/11/2026		Bond Future	9.3482	123.4565	9.4429	122.3697	1.013	0.0000	0.0000
2026/05/12	R053	05/11/2026	11.21 Call	Bond Future	19605.4700	19.6055	18630.8000	18.6308	4.971	0.0000	0.0000
2026/05/12	R053	05/11/2026	11.21 Put	Bond Future	924.7100	0.9247	1036.7900	1.0368	12.121	0.0000	0.0000
2026/05/12	R053	04/02/2027		Bond Future	9.3900	125.8285	9.4875	124.7208	1.038	0.0000	0.0000
2026/05/12	R053	04/02/2027	9.99 Call	Bond Future	10336.6200	10.3366	9585.6300	9.5856	7.265	0.0000	0.0000
2026/05/12	R053	04/02/2027	9.99 Put	Bond Future	3781.3700	3.7814	4138.1100	4.1381	9.434	0.0000	0.0000
2026/05/12	R053	06/05/2027		Bond Future	9.4292	122.4220	9.5296	121.2924	1.064	0.0000	0.0000
2026/05/12	R053	06/05/2027	8.92 Call	Bond Future	4178.2100	4.1782	3747.0800	3.7471	10.319	0.0000	0.0000
2026/05/12	R053	06/05/2027	8.92 Put	Bond Future	10194.6600	10.1947	10893.1200	10.8931	6.851	0.0000	0.0000
2026/05/12	R053	05/08/2027		Bond Future	9.4868	124.6418	9.5903	123.4921	1.090	0.0000	0.0000
2026/05/12	R053	05/08/2027	9.28 Call	Bond Future	6331.7400	6.3317	5786.8000	5.7868	8.606	0.0000	0.0000
2026/05/12	R053	05/08/2027	9.28 Put	Bond Future	8687.8300	8.6878	9292.5900	9.2926	6.961	0.0000	0.0000
2026/05/12	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/05/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/12	R186	06/08/2026	8.57 Call	Bond Future	52.5000	0.0525	52.2000	0.0522	0.571	0.0000	0.0000
2026/05/12	R186	06/08/2026	8.57 Put	Bond Future	52.5000	0.0525	52.2000	0.0522	0.571	0.0000	0.0000
2026/05/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/12	R186	05/11/2026	8.12 Call	Bond Future	37.1900	0.0372	37.0900	0.0371	0.269	0.0000	0.0000
2026/05/12	R186	05/11/2026	8.12 Put	Bond Future	37.1900	0.0372	37.0900	0.0371	0.269	0.0000	0.0000
2026/05/12	R202	07/05/2026		Bond Future	277.5500	277.5500	277.5500	277.5500	0.000	0.0000	0.0000
2026/05/12	R202	06/08/2026		Bond Future	301.5897	301.5897	301.2041	301.2041	0.128	0.0000	0.0000
2026/05/12	R202	06/08/2026	278.86 Call	Bond Future	22729.7000	22.7297	22344.0900	22.3441	1.697	0.0000	0.0000
2026/05/12	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	
2026/05/12	R202	05/11/2026		Bond Future	307.1486	307.1486	306.7558	306.7558	0.128	0.0000	0.0000
2026/05/12	R202	05/11/2026	280.46 Call	Bond Future	26688.5600	26.6886	26295.8300	26.2958	1.472	0.0000	0.0000
2026/05/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R202	04/02/2027		Bond Future	307.5883	307.5883	307.1876	307.1876	0.130	0.0000	0.0000
2026/05/12	R202	04/02/2027	294.73 Call	Bond Future	12858.2800	12.8583	12457.6000	12.4576	3.116	0.0000	0.0000
2026/05/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R202	06/05/2027		Bond Future	313.6609	313.6609	313.2521	313.2521	0.130	0.0000	0.0000
2026/05/12	R202	06/05/2027	306.99 Call	Bond Future	6670.8900	6.6709	6262.0700	6.2621	6.128	0.0000	0.0000
2026/05/12	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R202	05/08/2027		Bond Future	313.7767	313.7767	313.3620	313.3620	0.132	0.0000	0.0000
2026/05/12	R202	05/08/2027	312.97 Call	Bond Future	806.6600	0.8067	391.9900	0.3920	51.406	0.0000	0.0000
2026/05/12	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R209	07/05/2026		Bond Future	11.0700	72.1699	11.0700	72.1699	0.000	0.0000	0.0000
2026/05/12	R209	06/08/2026		Bond Future	8.8797	85.4836	8.9671	84.9889	0.985	0.0000	0.0000
2026/05/12	R209	06/08/2026	11.39 Call	Bond Future	12841.0600	12.8411	12351.2800	12.3513	3.814	0.0000	0.0000
2026/05/12	R209	06/08/2026	11.39 Put	Bond Future	23.9900	0.0240	28.8700	0.0289	20.342	0.0000	0.0000
2026/05/12	R209	05/11/2026		Bond Future	8.9317	83.8881	9.0224	83.3843	1.016	0.0000	0.0000
2026/05/12	R209	05/11/2026	10.32 Call	Bond Future	7904.5000	7.9045	7473.6800	7.4737	5.450	0.0000	0.0000
2026/05/12	R209	05/11/2026	10.32 Put	Bond Future	603.5000	0.6035	676.4200	0.6764	12.083	0.0000	0.0000
2026/05/12	R209	04/02/2027		Bond Future	8.9756	85.4996	9.0699	84.9861	1.050	0.0000	0.0000
2026/05/12	R209	04/02/2027	9.28 Call	Bond Future	3846.7100	3.8467	3537.5200	3.5375	8.038	0.0000	0.0000
2026/05/12	R209	04/02/2027	9.28 Put	Bond Future	2202.1300	2.2021	2406.5000	2.4065	9.281	0.0000	0.0000
2026/05/12	R209	04/02/2027	8.96 Call	Bond Future	2794.5700	2.7946	2533.9000	2.5339	9.328	0.0000	0.0000
2026/05/12	R209	04/02/2027	8.96 Put	Bond Future	2880.2000	2.8802	3133.0900	3.1331	8.780	0.0000	0.0000
2026/05/12	R209	04/02/2027	8.03 Put	Bond Future	6253.4800	6.2535	6650.8800	6.6509	6.355	0.0000	0.0000
2026/05/12	R209	04/02/2027	8.03 Call	Bond Future	869.3400	0.8693	753.1800	0.7532	13.362	0.0000	0.0000
2026/05/12	R209	06/05/2027		Bond Future	9.0165	84.0165	9.1144	83.4929	1.086	0.0000	0.0000
2026/05/12	R209	06/05/2027	8.41 Call	Bond Future	1677.0000	1.6770	1497.6200	1.4976	10.696	0.0000	0.0000
2026/05/12	R209	06/05/2027	8.41 Put	Bond Future	5015.8800	5.0159	5360.1500	5.3602	6.864	0.0000	0.0000
2026/05/12	R209	06/05/2027	9.32 Call	Bond Future	4148.1000	4.1481	3837.5100	3.8375	7.488	0.0000	0.0000
2026/05/12	R209	06/05/2027	9.32 Put	Bond Future	2538.3600	2.5384	2751.4200	2.7514	8.394	0.0000	0.0000
2026/05/12	R209	06/05/2027	8.25 Put	Bond Future	5641.1000	5.6411	6007.7300	6.0077	6.499	0.0000	0.0000
2026/05/12	R209	06/05/2027	8.25 Call	Bond Future	1393.5400	1.3935	1236.5200	1.2365	11.268	0.0000	0.0000
2026/05/12	R209	05/08/2027		Bond Future	9.0846	85.5414	9.1864	85.0085	1.121	0.0000	0.0000
2026/05/12	R209	05/08/2027	8.87 Call	Bond Future	2826.6400	2.8266	2581.5000	2.5815	8.672	0.0000	0.0000
2026/05/12	R209	05/08/2027	8.87 Put	Bond Future	3963.8400	3.9638	4251.6000	4.2516	7.260	0.0000	0.0000
2026/05/12	R210	07/05/2026		Bond Future	255.4000	255.4000	255.4000	255.4000	0.000	0.0000	0.0000
2026/05/12	R210	06/08/2026		Bond Future	267.2239	267.2239	267.2289	267.2289	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/12	R210	06/08/2026	259.84 Call	Bond Future	7383.8900	7.3839	7388.8800	7.3889	0.068	0.0000	0.0000
2026/05/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R210	05/11/2026		Bond Future	268.6118	268.6118	268.6163	268.6163	0.002	0.0000	0.0000
2026/05/12	R210	05/11/2026	253.33 Call	Bond Future	15281.7700	15.2818	15286.2800	15.2863	0.030	0.0000	0.0000
2026/05/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R210	04/02/2027		Bond Future	273.8324	273.8324	273.8366	273.8366	0.002	0.0000	0.0000
2026/05/12	R210	04/02/2027	266.03 Call	Bond Future	7802.4000	7.8024	7806.5600	7.8066	0.053	0.0000	0.0000
2026/05/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R210	06/05/2027		Bond Future	275.6147	275.6147	275.6183	275.6183	0.001	0.0000	0.0000
2026/05/12	R210	06/05/2027	271.13 Call	Bond Future	4484.7200	4.4847	4488.2500	4.4883	0.079	0.0000	0.0000
2026/05/12	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R210	05/08/2027		Bond Future	280.6880	280.6880	280.6926	280.6926	0.002	0.0000	0.0000
2026/05/12	R210	05/08/2027	276.01 Call	Bond Future	4677.9700	4.6780	4682.5600	4.6826	0.098	0.0000	0.0000
2026/05/12	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R213	07/05/2026		Bond Future	9.8000	90.8448	9.8000	90.8448	0.000	0.0000	0.0000
2026/05/12	R213	06/08/2026		Bond Future	8.3143	98.2348	8.3774	98.0070	0.759	0.0000	0.0000
2026/05/12	R213	06/08/2026	9.69 Call	Bond Future	4939.3800	4.9394	4726.8200	4.7268	4.303	0.0000	0.0000
2026/05/12	R213	06/08/2026	9.69 Put	Bond Future	120.7400	0.1207	136.0100	0.1360	12.647	0.0000	0.0000
2026/05/12	R213	05/11/2026		Bond Future	8.3749	96.4720	8.4423	96.2400	0.805	0.0000	0.0000
2026/05/12	R213	05/11/2026	8.75 Call	Bond Future	2245.6900	2.2457	2095.8900	2.0959	6.671	0.0000	0.0000
2026/05/12	R213	05/11/2026	8.75 Put	Bond Future	963.0500	0.9631	1045.2700	1.0453	8.537	0.0000	0.0000
2026/05/12	R213	04/02/2027		Bond Future	8.4228	98.3251	8.4952	98.0884	0.859	0.0000	0.0000
2026/05/12	R213	04/02/2027	8.14 Call	Bond Future	1125.0300	1.1250	1027.4300	1.0274	8.675	0.0000	0.0000
2026/05/12	R213	04/02/2027	8.14 Put	Bond Future	2056.8000	2.0568	2195.8900	2.1959	6.762	0.0000	0.0000
2026/05/12	R213	06/05/2027		Bond Future	8.4585	96.6910	8.5363	96.4497	0.920	0.0000	0.0000
2026/05/12	R213	06/05/2027	7.56 Call	Bond Future	573.1800	0.5732	514.1200	0.5141	10.304	0.0000	0.0000
2026/05/12	R213	06/05/2027	7.56 Put	Bond Future	3414.3900	3.4144	3596.6800	3.5967	5.339	0.0000	0.0000
2026/05/12	R213	06/05/2027	9.25 Call	Bond Future	3392.7100	3.3927	3223.6500	3.2237	4.983	0.0000	0.0000
2026/05/12	R213	06/05/2027	9.25 Put	Bond Future	972.2300	0.9722	1044.5200	1.0445	7.435	0.0000	0.0000
2026/05/12	R213	06/05/2027	8.13 Put	Bond Future	2220.9200	2.2209	2363.6900	2.3637	6.428	0.0000	0.0000
2026/05/12	R213	06/05/2027	8.13 Call	Bond Future	1193.9600	1.1940	1095.3800	1.0954	8.257	0.0000	0.0000
2026/05/12	R213	05/08/2027		Bond Future	8.5498	98.4469	8.6339	98.2014	0.983	0.0000	0.0000
2026/05/12	R213	05/08/2027	8.27 Call	Bond Future	1360.2400	1.3602	1254.6000	1.2546	7.766	0.0000	0.0000
2026/05/12	R213	05/08/2027	8.27 Put	Bond Future	2182.8700	2.1829	2322.6400	2.3226	6.403	0.0000	0.0000
2026/05/12	R214	07/05/2026		Bond Future	11.5300	65.9435	11.5300	65.9435	0.000	0.0000	0.0000
2026/05/12	R214	06/08/2026		Bond Future	9.3153	80.7193	9.4074	80.1132	0.989	0.0000	0.0000
2026/05/12	R214	06/08/2026	11.97 Call	Bond Future	15121.0000	15.1210	14520.6300	14.5206	3.970	0.0000	0.0000
2026/05/12	R214	06/08/2026	11.97 Put	Bond Future	27.5000	0.0275	33.2500	0.0333	20.909	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	
2026/05/12	R214	05/11/2026		Bond Future	9.3703	78.8914	9.4653	78.2742	1.013	0.0000	0.0000
2026/05/12	R214	05/11/2026	10.97 Call	Bond Future	10183.5300	10.1835	9644.1400	9.6441	5.297	0.0000	0.0000
2026/05/12	R214	05/11/2026	10.97 Put	Bond Future	643.2200	0.6432	721.0300	0.7210	12.097	0.0000	0.0000
2026/05/12	R214	04/02/2027		Bond Future	9.4200	80.4069	9.5180	79.7777	1.040	0.0000	0.0000
2026/05/12	R214	04/02/2027	9.90 Call	Bond Future	5375.9200	5.3759	4968.1600	4.9682	7.585	0.0000	0.0000
2026/05/12	R214	04/02/2027	9.90 Put	Bond Future	2360.5100	2.3605	2581.9600	2.5820	9.381	0.0000	0.0000
2026/05/12	R214	06/05/2027		Bond Future	9.4635	78.6768	9.5645	78.0353	1.068	0.0000	0.0000
2026/05/12	R214	06/05/2027	8.88 Call	Bond Future	2191.6200	2.1916	1960.6600	1.9607	10.538	0.0000	0.0000
2026/05/12	R214	06/05/2027	8.88 Put	Bond Future	6045.3900	6.0454	6455.9200	6.4559	6.791	0.0000	0.0000
2026/05/12	R214	05/08/2027		Bond Future	9.5287	80.1050	9.6330	79.4521	1.095	0.0000	0.0000
2026/05/12	R214	05/08/2027	9.32 Call	Bond Future	3571.3600	3.5714	3264.3100	3.2643	8.598	0.0000	0.0000
2026/05/12	R214	05/08/2027	9.32 Put	Bond Future	4900.7900	4.9008	5246.6800	5.2467	7.058	0.0000	0.0000
2026/05/12	R248	07/05/2026		Bond Future	11.7200	78.4803	11.7200	78.4803	0.000	0.0000	0.0000
2026/05/12	R248	06/08/2026		Bond Future	9.3774	98.1514	9.4695	97.3507	0.981	0.0000	0.0000
2026/05/12	R248	06/08/2026	12.37 Call	Bond Future	21322.0200	21.3220	20525.5600	20.5256	3.735	0.0000	0.0000
2026/05/12	R248	06/08/2026	12.37 Put	Bond Future	19.7900	0.0198	24.1200	0.0241	21.880	0.0000	0.0000
2026/05/12	R248	06/08/2026	9.00 Call	Bond Future	1405.9500	1.4060	1148.6800	1.1487	18.299	0.0000	0.0000
2026/05/12	R248	06/08/2026	9.00 Put	Bond Future	4807.6000	4.8076	5351.1200	5.3511	11.305	0.0000	0.0000
2026/05/12	R248	06/08/2026	10.00 Call	Bond Future	6390.5600	6.3906	5779.0200	5.7790	9.569	0.0000	0.0000
2026/05/12	R248	06/08/2026	10.00 Put	Bond Future	1178.5000	1.1785	1367.7500	1.3678	16.059	0.0000	0.0000
2026/05/12	R248	05/11/2026		Bond Future	9.4293	95.4996	9.5241	94.6842	1.005	0.0000	0.0000
2026/05/12	R248	05/11/2026	11.31 Call	Bond Future	14956.0300	14.9560	14223.0600	14.2231	4.901	0.0000	0.0000
2026/05/12	R248	05/11/2026	11.31 Put	Bond Future	681.1900	0.6812	763.5900	0.7636	12.096	0.0000	0.0000
2026/05/12	R248	04/02/2027		Bond Future	9.4762	97.3342	9.5738	96.5030	1.030	0.0000	0.0000
2026/05/12	R248	04/02/2027	10.11 Call	Bond Future	7988.1200	7.9881	7419.5200	7.4195	7.118	0.0000	0.0000
2026/05/12	R248	04/02/2027	10.11 Put	Bond Future	2794.1700	2.7942	3056.7500	3.0568	9.397	0.0000	0.0000
2026/05/12	R248	06/05/2027		Bond Future	9.5171	94.7925	9.6176	93.9450	1.055	0.0000	0.0000
2026/05/12	R248	06/05/2027	9.05 Call	Bond Future	3311.2900	3.3113	2977.2400	2.9772	10.088	0.0000	0.0000
2026/05/12	R248	06/05/2027	9.05 Put	Bond Future	7418.5700	7.4186	7931.9900	7.9320	6.921	0.0000	0.0000
2026/05/12	R248	05/08/2027		Bond Future	9.5775	96.5125	9.6810	95.6499	1.081	0.0000	0.0000
2026/05/12	R248	05/08/2027	9.37 Call	Bond Future	4788.5300	4.7885	4379.9000	4.3799	8.534	0.0000	0.0000
2026/05/12	R248	05/08/2027	9.37 Put	Bond Future	6556.3800	6.5564	7010.3000	7.0103	6.923	0.0000	0.0000
2026/05/12	R2R9	07/05/2026		Bond Future	9.6200	102.9736	9.6200	102.9736	0.000	0.0000	0.0000
2026/05/12	R2R9	06/08/2026		Bond Future	9.2539	108.1649	9.3360	107.5439	0.887	0.0000	0.0000
2026/05/12	R2R9	06/08/2026	101.74 Call	Bond Future	95045.4400	95.0454	94424.4000	94.4244	0.653	0.0000	0.0000
2026/05/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	R2R9	05/11/2026		Bond Future	9.3155	105.1547	9.4005	104.5222	0.913	0.0000	0.0000
2026/05/12	R2R9	05/11/2026	98.56 Call	Bond Future	94184.6000	94.1846	93552.1800	93.5522	0.671	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
2026/05/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/12	R2R9	04/02/2027		Bond Future	9.3699	107.1750	9.4581	106.5303	0.941	0.0000
2026/05/12	R2R9	04/02/2027	9.89 Call	Bond Future	5921.0100	5.9210	5490.6300	5.4906	7.269	0.0000
2026/05/12	R2R9	04/02/2027	9.89 Put	Bond Future	2198.5300	2.1985	2412.9000	2.4129	9.751	0.0000
2026/05/12	R2R9	06/05/2027		Bond Future	9.4218	104.2869	9.5132	103.6295	0.971	0.0000
2026/05/12	R2R9	06/05/2027	8.83 Call	Bond Future	2406.3000	2.4063	2173.1600	2.1732	9.689	0.0000
2026/05/12	R2R9	06/05/2027	8.83 Put	Bond Future	6804.9200	6.8049	7229.1900	7.2292	6.235	0.0000
2026/05/12	R2R9	06/05/2027	9.64 Call	Bond Future	5303.8800	5.3039	4926.2100	4.9262	7.121	0.0000
2026/05/12	R2R9	06/05/2027	9.64 Put	Bond Future	3744.8800	3.7449	4024.6200	4.0246	7.470	0.0000
2026/05/12	R2R9	06/05/2027	8.94 Put	Bond Future	6273.0800	6.2731	6677.5000	6.6775	6.447	0.0000
2026/05/12	R2R9	06/05/2027	8.94 Call	Bond Future	2711.5000	2.7115	2458.5100	2.4585	9.330	0.0000
2026/05/12	R2R9	05/08/2027		Bond Future	9.4992	106.1779	9.5942	105.5089	0.999	0.0000
2026/05/12	R2R9	05/08/2027	9.26 Call	Bond Future	3856.7100	3.8567	3549.3100	3.5493	7.971	0.0000
2026/05/12	R2R9	05/08/2027	9.26 Put	Bond Future	5570.1300	5.5701	5931.7300	5.9317	6.492	0.0000
2026/05/12	R4R2	07/05/2026		Bond Future	9.8600	103.2455	9.8600	103.2455	0.000	0.0000
2026/05/12	R4R2	06/08/2026		Bond Future	9.4182	109.4089	9.5155	108.5913	1.034	0.0000
2026/05/12	R4R2	06/08/2026	102.06 Call	Bond Future	95991.6500	95.9917	95174.0500	95.1741	0.852	0.0000
2026/05/12	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	R4R2	05/11/2026		Bond Future	9.4791	106.2952	9.5798	105.4626	1.062	0.0000
2026/05/12	R4R2	05/11/2026	98.76 Call	Bond Future	95072.5900	95.0726	94240.0300	94.2400	0.876	0.0000
2026/05/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/12	R4R2	04/02/2027		Bond Future	9.5335	108.3375	9.6376	107.4887	1.092	0.0000
2026/05/12	R4R2	04/02/2027	10.13 Call	Bond Future	7086.8000	7.0868	6507.7200	6.5077	8.171	0.0000
2026/05/12	R4R2	04/02/2027	10.13 Put	Bond Future	2357.7200	2.3577	2627.4100	2.6274	11.439	0.0000
2026/05/12	R4R2	06/05/2027		Bond Future	9.5855	105.3460	9.6931	104.4806	1.123	0.0000
2026/05/12	R4R2	06/05/2027	9.00 Call	Bond Future	2984.8700	2.9849	2668.1400	2.6681	10.611	0.0000
2026/05/12	R4R2	06/05/2027	9.00 Put	Bond Future	7883.2500	7.8833	8431.8700	8.4319	6.959	0.0000
2026/05/12	R4R2	05/08/2027		Bond Future	9.6604	107.2560	9.7718	106.3753	1.153	0.0000
2026/05/12	R4R2	05/08/2027	9.44 Call	Bond Future	4540.8200	4.5408	4130.4100	4.1304	9.038	0.0000
2026/05/12	R4R2	05/08/2027	9.44 Put	Bond Future	6316.1800	6.3162	6786.5300	6.7865	7.447	0.0000
2026/05/12	RR87	07/05/2026		Bond Future	6.8100	103.0247	6.8100	103.0247	0.000	0.0000
2026/05/12	RR87	06/08/2026		Bond Future	7.2306	100.8820	7.3135	100.8528	1.147	0.0000
2026/05/12	RR87	06/08/2026	6.53 Call	Bond Future	7.3283	0.0073	4.9879	0.0050	31.937	0.0000
2026/05/12	RR87	06/08/2026	6.53 Put	Bond Future	255.1683	0.2552	282.0979	0.2821	10.554	0.0000
2026/05/12	RR87	05/11/2026		Bond Future	6.7807	102.7176	7.0416	102.6878	3.847	0.0000
2026/05/12	RR87	05/11/2026	5.27 Call	Bond Future	0.1874	0.0002	0.0479	0.0000	74.446	0.0000
2026/05/12	RR87	05/11/2026	5.27 Put	Bond Future	173.4674	0.1735	203.1979	0.2032	17.139	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	
2026/05/12	RR88	07/05/2026		Bond Future	6.8400	106.3739	6.8400	106.3739	0.000	0.0000	0.0000
2026/05/12	RR88	06/08/2026		Bond Future	7.5452	104.4385	7.5684	104.4108	0.307	0.0000	0.0000
2026/05/12	RR88	06/08/2026	6.79 Call	Bond Future	40.6888	0.0407	36.8772	0.0369	9.368	0.0000	0.0000
2026/05/12	RR88	06/08/2026	6.79 Put	Bond Future	948.9488	0.9489	972.8372	0.9728	2.517	0.0000	0.0000
2026/05/12	RR88	05/11/2026		Bond Future	7.5632	105.7035	7.5919	105.6736	0.380	0.0000	0.0000
2026/05/12	RR88	05/11/2026	6.71 Call	Bond Future	71.7014	0.0717	66.5702	0.0666	7.156	0.0000	0.0000
2026/05/12	RR88	05/11/2026	6.71 Put	Bond Future	965.2314	0.9652	990.0002	0.9900	2.566	0.0000	0.0000
2026/05/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/12	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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