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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2026 TO 13/05/2026

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
2026/05/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/13	2029	06/08/2026		Bond Future	150.8549	150.8549	150.7399	0.076	0.0000	0.0000
2026/05/13	2029	06/08/2026	144.10 Call	Bond Future	6754.8500	6.7549	6639.9000	1.702	0.0000	0.0000
2026/05/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2029	05/11/2026		Bond Future	152.1500	152.1500	152.0327	0.077	0.0000	0.0000
2026/05/13	2029	05/11/2026	147.56 Call	Bond Future	4590.0400	4.5900	4472.7100	2.556	0.0000	0.0000
2026/05/13	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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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	
2026/05/13	2029	04/02/2027		Bond Future	155.1068	155.1068	154.9864	154.9864	0.078	0.0000	0.0000
2026/05/13	2029	04/02/2027	149.72 Call	Bond Future	5386.7500	5.3868	5266.4000	5.2664	2.234	0.0000	0.0000
2026/05/13	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2029	06/05/2027		Bond Future	156.6472	156.6472	156.5241	156.5241	0.079	0.0000	0.0000
2026/05/13	2029	06/05/2027	153.32 Call	Bond Future	3327.2100	3.3272	3204.1400	3.2041	3.699	0.0000	0.0000
2026/05/13	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2029	05/08/2027		Bond Future	159.5321	159.5321	159.4084	159.4084	0.078	0.0000	0.0000
2026/05/13	2029	05/08/2027	156.72 Call	Bond Future	2812.0500	2.8121	2688.4000	2.6884	4.397	0.0000	0.0000
2026/05/13	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2030	06/08/2026		Bond Future	8.2427	99.5368	8.1696	99.7527	0.886	0.0000	0.0000
2026/05/13	2030	06/08/2026	9.22 Call	Bond Future	3021.3600	3.0214	3206.3000	3.2063	6.121	0.0000	0.0000
2026/05/13	2030	06/08/2026	9.22 Put	Bond Future	188.2700	0.1883	157.3300	0.1573	16.434	0.0000	0.0000
2026/05/13	2030	06/08/2026	7.21 Put	Bond Future	3147.5100	3.1475	2943.0700	2.9431	6.495	0.0000	0.0000
2026/05/13	2030	06/08/2026	7.21 Call	Bond Future	41.6900	0.0417	53.1300	0.0531	27.441	0.0000	0.0000
2026/05/13	2030	06/08/2026	7.71 Put	Bond Future	1815.0000	1.8150	1644.5500	1.6446	9.391	0.0000	0.0000
2026/05/13	2030	06/08/2026	7.71 Call	Bond Future	227.6600	0.2277	273.0900	0.2731	19.955	0.0000	0.0000
2026/05/13	2030	06/08/2026	8.06 Call	Bond Future	588.4800	0.5885	674.7500	0.6748	14.660	0.0000	0.0000
2026/05/13	2030	06/08/2026	8.06 Put	Bond Future	1129.3600	1.1294	999.7500	0.9998	11.476	0.0000	0.0000
2026/05/13	2030	05/11/2026		Bond Future	8.3058	101.3479	8.2265	101.5675	0.955	0.0000	0.0000
2026/05/13	2030	05/11/2026	8.39 Call	Bond Future	1273.8500	1.2739	1392.0100	1.3920	9.276	0.0000	0.0000
2026/05/13	2030	05/11/2026	8.39 Put	Bond Future	1041.3200	1.0413	939.8700	0.9399	9.742	0.0000	0.0000
2026/05/13	2030	04/02/2027		Bond Future	8.3511	99.2868	8.2644	99.5101	1.038	0.0000	0.0000
2026/05/13	2030	04/02/2027	7.82 Call	Bond Future	585.0100	0.5850	657.7900	0.6578	12.441	0.0000	0.0000
2026/05/13	2030	04/02/2027	7.82 Put	Bond Future	1963.1600	1.9632	1812.6600	1.8127	7.666	0.0000	0.0000
2026/05/13	2030	06/05/2027		Bond Future	8.4033	101.2257	8.3078	101.4530	1.136	0.0000	0.0000
2026/05/13	2030	06/05/2027	7.27 Call	Bond Future	274.2500	0.2743	315.9800	0.3160	15.216	0.0000	0.0000
2026/05/13	2030	06/05/2027	7.27 Put	Bond Future	3015.7100	3.0157	2830.0800	2.8301	6.155	0.0000	0.0000
2026/05/13	2030	05/08/2027		Bond Future	8.5396	99.0553	8.4325	99.2879	1.254	0.0000	0.0000
2026/05/13	2030	05/08/2027	8.11 Call	Bond Future	835.7000	0.8357	928.0200	0.9280	11.047	0.0000	0.0000
2026/05/13	2030	05/08/2027	8.11 Put	Bond Future	1773.2800	1.7733	1632.9600	1.6330	7.913	0.0000	0.0000
2026/05/13	2031	06/08/2026		Bond Future	117.0063	117.0063	116.8150	116.8150	0.163	0.0000	0.0000
2026/05/13	2031	06/08/2026	113.81 Call	Bond Future	3203.3100	3.2033	3014.7100	3.0147	5.888	0.0000	0.0000
2026/05/13	2031	06/08/2026	113.81 Put	Bond Future	7.0300	0.0070	9.7100	0.0097	38.122	0.0000	0.0000
2026/05/13	2031	05/11/2026		Bond Future	119.1630	119.1630	118.9680	118.9680	0.164	0.0000	0.0000
2026/05/13	2031	05/11/2026	111.49 Call	Bond Future	7672.9600	7.6730	7477.9600	7.4780	2.541	0.0000	0.0000
2026/05/13	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/05/13	2031	04/02/2027		Bond Future	119.0018	119.0018	118.8024	118.8024	0.168	0.0000	0.0000
2026/05/13	2031	04/02/2027	116.18 Call	Bond Future	2930.4400	2.9304	2751.9200	2.7519	6.092	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	
2026/05/13	2031	04/02/2027	116.18 Put	Bond Future	108.6400	0.1086	129.5400	0.1295	19.238	0.0000	0.0000
2026/05/13	2031	06/05/2027		Bond Future	121.3514	121.3514	121.1478	121.1478	0.168	0.0000	0.0000
2026/05/13	2031	06/05/2027	116.87 Call	Bond Future	4506.1300	4.5061	4308.3800	4.3084	4.388	0.0000	0.0000
2026/05/13	2031	06/05/2027	116.87 Put	Bond Future	24.7800	0.0248	30.6200	0.0306	23.567	0.0000	0.0000
2026/05/13	2031	05/08/2027		Bond Future	121.0526	121.0526	120.8466	120.8466	0.170	0.0000	0.0000
2026/05/13	2031	05/08/2027	121.41 Call	Bond Future	851.5600	0.8516	761.3200	0.7613	10.597	0.0000	0.0000
2026/05/13	2031	05/08/2027	121.41 Put	Bond Future	1208.9400	1.2089	1324.7000	1.3247	9.575	0.0000	0.0000
2026/05/13	2032	06/08/2026		Bond Future	8.5238	101.7984	8.4531	102.1081	0.830	0.0000	0.0000
2026/05/13	2032	06/08/2026	10.12 Call	Bond Future	6793.1000	6.7931	7083.4300	7.0834	4.274	0.0000	0.0000
2026/05/13	2032	06/08/2026	10.12 Put	Bond Future	112.1400	0.1121	92.7500	0.0928	17.291	0.0000	0.0000
2026/05/13	2032	05/11/2026		Bond Future	8.5854	99.4914	8.5106	99.8065	0.871	0.0000	0.0000
2026/05/13	2032	05/11/2026	9.16 Call	Bond Future	3368.5800	3.3686	3586.4800	3.5865	6.469	0.0000	0.0000
2026/05/13	2032	05/11/2026	9.16 Put	Bond Future	987.7600	0.9878	890.5300	0.8905	9.843	0.0000	0.0000
2026/05/13	2032	04/02/2027		Bond Future	8.6353	101.4026	8.5561	101.7232	0.917	0.0000	0.0000
2026/05/13	2032	04/02/2027	8.48 Call	Bond Future	1712.0000	1.7120	1859.8500	1.8599	8.636	0.0000	0.0000
2026/05/13	2032	04/02/2027	8.48 Put	Bond Future	2342.0300	2.3420	2169.2300	2.1692	7.378	0.0000	0.0000
2026/05/13	2032	06/05/2027		Bond Future	8.6810	99.2213	8.5970	99.5479	0.969	0.0000	0.0000
2026/05/13	2032	06/05/2027	7.80 Call	Bond Future	812.0400	0.8120	899.0800	0.8991	10.719	0.0000	0.0000
2026/05/13	2032	06/05/2027	7.80 Put	Bond Future	4301.4800	4.3015	4061.9000	4.0619	5.570	0.0000	0.0000
2026/05/13	2032	05/08/2027		Bond Future	8.7732	101.0217	8.6832	101.3554	1.026	0.0000	0.0000
2026/05/13	2032	05/08/2027	8.42 Call	Bond Future	1670.6200	1.6706	1811.9100	1.8119	8.457	0.0000	0.0000
2026/05/13	2032	05/08/2027	8.42 Put	Bond Future	2988.3100	2.9883	2795.9000	2.7959	6.439	0.0000	0.0000
2026/05/13	2033	06/08/2026		Bond Future	147.4603	147.4603	147.3838	147.3838	0.052	0.0000	0.0000
2026/05/13	2033	06/08/2026	134.25 Call	Bond Future	13210.2500	13.2103	13133.8400	13.1338	0.578	0.0000	0.0000
2026/05/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2033	05/11/2026		Bond Future	148.5906	148.5906	148.5126	148.5126	0.053	0.0000	0.0000
2026/05/13	2033	05/11/2026	137.26 Call	Bond Future	11330.6100	11.3306	11252.5600	11.2526	0.689	0.0000	0.0000
2026/05/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2033	04/02/2027		Bond Future	151.4781	151.4781	151.3977	151.3977	0.053	0.0000	0.0000
2026/05/13	2033	04/02/2027	142.71 Call	Bond Future	8768.0800	8.7681	8687.6900	8.6877	0.917	0.0000	0.0000
2026/05/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2033	06/05/2027		Bond Future	152.8423	152.8423	152.7601	152.7601	0.054	0.0000	0.0000
2026/05/13	2033	06/05/2027	151.21 Call	Bond Future	1632.2800	1.6323	1550.0600	1.5501	5.037	0.0000	0.0000
2026/05/13	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2033	05/08/2027		Bond Future	155.6572	155.6572	155.5751	155.5751	0.053	0.0000	0.0000
2026/05/13	2033	05/08/2027	153.15 Call	Bond Future	2507.2000	2.5072	2425.0700	2.4251	3.276	0.0000	0.0000
2026/05/13	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/13	2037	06/08/2026		Bond Future	9.1268	96.1022	9.0830	96.3861	0.480	0.0000	0.0000
2026/05/13	2037	06/08/2026	11.71 Call	Bond Future	14937.0900	14.9371	15217.6900	15.2177	1.879	0.0000	0.0000
2026/05/13	2037	06/08/2026	11.71 Put	Bond Future	21.8500	0.0219	18.5000	0.0185	15.332	0.0000	0.0000
2026/05/13	2037	06/08/2026	11.30 Call	Bond Future	12830.2800	12.8303	13106.0900	13.1061	2.150	0.0000	0.0000
2026/05/13	2037	06/08/2026	11.30 Put	Bond Future	60.5500	0.0606	52.4100	0.0524	13.443	0.0000	0.0000
2026/05/13	2037	06/08/2026	10.70 Call	Bond Future	9677.0700	9.6771	9939.1900	9.9392	2.709	0.0000	0.0000
2026/05/13	2037	06/08/2026	10.70 Put	Bond Future	190.0400	0.1900	168.2100	0.1682	11.487	0.0000	0.0000
2026/05/13	2037	06/08/2026	10.02 Put	Bond Future	548.6000	0.5486	494.8700	0.4949	9.794	0.0000	0.0000
2026/05/13	2037	06/08/2026	10.02 Call	Bond Future	6098.0400	6.0980	6328.2600	6.3283	3.775	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.83 Call	Bond Future	10272.2700	10.2723	10522.6000	10.5226	2.437	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.83 Put	Bond Future	554.7600	0.5548	516.1600	0.5162	6.958	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.23 Call	Bond Future	7317.4400	7.3174	7542.6900	7.5427	3.078	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.23 Put	Bond Future	983.8200	0.9838	920.1400	0.9201	6.473	0.0000	0.0000
2026/05/13	2037	05/11/2026	9.46 Put	Bond Future	2107.1100	2.1071	1988.3000	1.9883	5.639	0.0000	0.0000
2026/05/13	2037	05/11/2026	9.46 Call	Bond Future	3829.5300	3.8295	3999.6500	3.9997	4.442	0.0000	0.0000
2026/05/13	2037	05/11/2026		Bond Future	9.1853	97.8508	9.1398	98.1398	0.495	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.62 Call	Bond Future	9228.5900	9.2286	9471.5600	9.4716	2.633	0.0000	0.0000
2026/05/13	2037	05/11/2026	10.62 Put	Bond Future	675.3800	0.6754	629.4200	0.6294	6.805	0.0000	0.0000
2026/05/13	2037	04/02/2027		Bond Future	9.2366	95.4722	9.1895	95.7661	0.510	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.51 Call	Bond Future	4307.9300	4.3079	4478.7700	4.4788	3.966	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.51 Put	Bond Future	2625.9000	2.6259	2502.8300	2.5028	4.687	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.81 Call	Bond Future	5547.7900	5.5478	5740.3900	5.7404	3.472	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.81 Put	Bond Future	2065.4700	2.0655	1964.1600	1.9642	4.905	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.31 Call	Bond Future	3551.4400	3.5514	3705.7900	3.7058	4.346	0.0000	0.0000
2026/05/13	2037	04/02/2027	9.31 Put	Bond Future	3095.8100	3.0958	2956.2500	2.9563	4.508	0.0000	0.0000
2026/05/13	2037	04/02/2027	8.44 Put	Bond Future	6350.9100	6.3509	6133.4100	6.1334	3.425	0.0000	0.0000
2026/05/13	2037	04/02/2027	8.44 Call	Bond Future	1216.6600	1.2167	1293.0700	1.2931	6.280	0.0000	0.0000
2026/05/13	2037	06/05/2027		Bond Future	9.2901	97.3367	9.2411	97.6361	0.527	0.0000	0.0000
2026/05/13	2037	06/05/2027	8.58 Call	Bond Future	1735.4300	1.7354	1829.4600	1.8295	5.418	0.0000	0.0000
2026/05/13	2037	06/05/2027	8.58 Put	Bond Future	6204.3000	6.2043	5998.9300	5.9989	3.310	0.0000	0.0000
2026/05/13	2037	05/08/2027		Bond Future	9.3734	94.8445	9.3222	95.1505	0.546	0.0000	0.0000
2026/05/13	2037	05/08/2027	9.05 Call	Bond Future	2974.1300	2.9741	3106.4700	3.1065	4.450	0.0000	0.0000
2026/05/13	2037	05/08/2027	9.05 Put	Bond Future	4929.4600	4.9295	4755.8200	4.7558	3.522	0.0000	0.0000
2026/05/13	2038	06/08/2026		Bond Future	162.0894	162.0894	162.1089	162.1089	0.012	0.0000	0.0000
2026/05/13	2038	06/08/2026	144.72 Call	Bond Future	17369.3800	17.3694	17388.9000	17.3889	0.112	0.0000	0.0000
2026/05/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2038	05/11/2026		Bond Future	165.0770	165.0770	165.0967	165.0967	0.012	0.0000	0.0000
2026/05/13	2038	05/11/2026	146.31 Call	Bond Future	18766.9700	18.7670	18786.6600	18.7867	0.105	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	
2026/05/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2038	04/02/2027		Bond Future	166.0361	166.0361	166.0552	166.0552	0.011	0.0000	0.0000
2026/05/13	2038	04/02/2027	153.83 Call	Bond Future	12206.1300	12.2061	12225.2100	12.2252	0.156	0.0000	0.0000
2026/05/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2038	06/05/2027		Bond Future	169.3140	169.3140	169.3333	169.3333	0.011	0.0000	0.0000
2026/05/13	2038	06/05/2027	166.10 Call	Bond Future	3213.9900	3.2140	3233.2600	3.2333	0.600	0.0000	0.0000
2026/05/13	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2038	05/08/2027		Bond Future	170.1328	170.1328	170.1543	170.1543	0.013	0.0000	0.0000
2026/05/13	2038	05/08/2027	169.13 Call	Bond Future	1002.8400	1.0028	1024.3200	1.0243	2.142	0.0000	0.0000
2026/05/13	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2040	06/08/2026		Bond Future	9.4134	97.1679	9.3800	97.4149	0.355	0.0000	0.0000
2026/05/13	2040	06/08/2026	12.19 Call	Bond Future	17753.5500	17.7536	17997.9600	17.9980	1.377	0.0000	0.0000
2026/05/13	2040	06/08/2026	12.19 Put	Bond Future	19.5000	0.0195	16.9500	0.0170	13.077	0.0000	0.0000
2026/05/13	2040	05/11/2026		Bond Future	9.4741	98.9360	9.4396	99.1873	0.364	0.0000	0.0000
2026/05/13	2040	05/11/2026	11.06 Call	Bond Future	11345.9700	11.3460	11558.4800	11.5585	1.873	0.0000	0.0000
2026/05/13	2040	05/11/2026	11.06 Put	Bond Future	735.5900	0.7356	696.7900	0.6968	5.275	0.0000	0.0000
2026/05/13	2040	05/11/2026	11.27 Call	Bond Future	12496.5600	12.4966	12714.9600	12.7150	1.748	0.0000	0.0000
2026/05/13	2040	05/11/2026	11.27 Put	Bond Future	608.6500	0.6087	575.7400	0.5757	5.407	0.0000	0.0000
2026/05/13	2040	05/11/2026	10.67 Call	Bond Future	9204.4300	9.2044	9403.3100	9.4033	2.161	0.0000	0.0000
2026/05/13	2040	05/11/2026	10.67 Put	Bond Future	1041.9200	1.0419	989.4900	0.9895	5.032	0.0000	0.0000
2026/05/13	2040	05/11/2026	9.91 Put	Bond Future	2133.3000	2.1333	2039.0100	2.0390	4.420	0.0000	0.0000
2026/05/13	2040	05/11/2026	9.91 Call	Bond Future	5228.4400	5.2284	5385.4600	5.3855	3.003	0.0000	0.0000
2026/05/13	2040	04/02/2027	10.17 Call	Bond Future	6784.5900	6.7846	6953.2000	6.9532	2.485	0.0000	0.0000
2026/05/13	2040	04/02/2027	10.17 Put	Bond Future	2346.9400	2.3469	2260.0400	2.2600	3.703	0.0000	0.0000
2026/05/13	2040	04/02/2027	9.67 Call	Bond Future	4471.1400	4.4711	4608.4000	4.6084	3.070	0.0000	0.0000
2026/05/13	2040	04/02/2027	9.67 Put	Bond Future	3468.2600	3.4683	3350.0100	3.3500	3.409	0.0000	0.0000
2026/05/13	2040	04/02/2027	8.78 Put	Bond Future	7145.0600	7.1451	6959.0900	6.9591	2.603	0.0000	0.0000
2026/05/13	2040	04/02/2027	8.78 Call	Bond Future	1569.6000	1.5696	1639.1400	1.6391	4.430	0.0000	0.0000
2026/05/13	2040	04/02/2027		Bond Future	9.5288	96.3277	9.4932	96.5832	0.374	0.0000	0.0000
2026/05/13	2040	04/02/2027	9.93 Call	Bond Future	5636.4600	5.6365	5791.0400	5.7910	2.743	0.0000	0.0000
2026/05/13	2040	04/02/2027	9.93 Put	Bond Future	2825.1300	2.8251	2724.2000	2.7242	3.573	0.0000	0.0000
2026/05/13	2040	06/05/2027		Bond Future	9.5853	98.2089	9.5485	98.4692	0.385	0.0000	0.0000
2026/05/13	2040	06/05/2027	8.88 Call	Bond Future	2119.9200	2.1199	2202.0400	2.2020	3.874	0.0000	0.0000
2026/05/13	2040	06/05/2027	8.88 Put	Bond Future	7276.9700	7.2770	7098.8300	7.0988	2.448	0.0000	0.0000
2026/05/13	2040	05/08/2027		Bond Future	9.6681	95.4818	9.6297	95.7479	0.397	0.0000	0.0000
2026/05/13	2040	05/08/2027	9.33 Call	Bond Future	3533.1500	3.5332	3647.0400	3.6470	3.223	0.0000	0.0000
2026/05/13	2040	05/08/2027	9.33 Put	Bond Future	5912.1400	5.9121	5759.8700	5.7599	2.576	0.0000	0.0000
2026/05/13	2043	06/08/2026		Bond Future	125.2065	125.2065	125.2214	125.2214	0.012	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	
2026/05/13	2043	06/08/2026	110.88 Call	Bond Future	14327.5086	14.3275	14342.2592	14.3423	0.103	0.0000	0.0000
2026/05/13	2043	06/08/2026	110.88 Put	Bond Future	0.9686	0.0010	0.8892	0.0009	8.198	0.0000	0.0000
2026/05/13	2043	05/11/2026		Bond Future	127.5145	127.5145	127.5292	127.5292	0.012	0.0000	0.0000
2026/05/13	2043	05/11/2026	112.84 Call	Bond Future	14693.5271	14.6935	14707.7342	14.7077	0.097	0.0000	0.0000
2026/05/13	2043	05/11/2026	112.84 Put	Bond Future	19.0671	0.0191	18.5142	0.0185	2.900	0.0000	0.0000
2026/05/13	2043	04/02/2027		Bond Future	127.0748	127.0748	127.0892	127.0892	0.011	0.0000	0.0000
2026/05/13	2043	04/02/2027	117.63 Call	Bond Future	9828.6167	9.8286	9839.0259	9.8390	0.106	0.0000	0.0000
2026/05/13	2043	04/02/2027	117.63 Put	Bond Future	383.8267	0.3838	379.8059	0.3798	1.048	0.0000	0.0000
2026/05/13	2043	06/05/2027		Bond Future	129.5839	129.5839	129.5982	129.5982	0.011	0.0000	0.0000
2026/05/13	2043	06/05/2027	127.48 Call	Bond Future	4610.6274	4.6106	4614.6946	4.6147	0.088	0.0000	0.0000
2026/05/13	2043	06/05/2027	127.48 Put	Bond Future	2506.7574	2.5068	2496.4746	2.4965	0.410	0.0000	0.0000
2026/05/13	2043	05/08/2027		Bond Future	128.9856	128.9856	129.0017	129.0017	0.013	0.0000	0.0000
2026/05/13	2043	05/08/2027	129.56 Call	Bond Future	3572.5231	3.5725	3576.1969	3.5762	0.103	0.0000	0.0000
2026/05/13	2043	05/08/2027	129.56 Put	Bond Future	4146.9531	4.1470	4134.4569	4.1345	0.301	0.0000	0.0000
2026/05/13	2044	06/08/2026		Bond Future	9.5240	93.7520	9.5012	93.9355	0.240	0.0000	0.0000
2026/05/13	2044	06/08/2026	12.42 Call	Bond Future	19441.1000	19.4411	19622.6800	19.6227	0.934	0.0000	0.0000
2026/05/13	2044	06/08/2026	12.42 Put	Bond Future	18.7100	0.0187	16.7200	0.0167	10.636	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.25 Call	Bond Future	1627.3600	1.6274	1683.4300	1.6834	3.445	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.25 Put	Bond Future	3863.2800	3.8633	3735.7800	3.7358	3.300	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.00 Call	Bond Future	945.6800	0.9457	982.0900	0.9821	3.850	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.00 Put	Bond Future	5292.3000	5.2923	5145.1400	5.1451	2.781	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.75 Call	Bond Future	3734.4000	3.7344	3833.0700	3.8331	2.642	0.0000	0.0000
2026/05/13	2044	06/08/2026	9.75 Put	Bond Future	1949.6200	1.9496	1864.7200	1.8647	4.355	0.0000	0.0000
2026/05/13	2044	05/11/2026		Bond Future	9.5809	95.4579	9.5574	95.6446	0.246	0.0000	0.0000
2026/05/13	2044	05/11/2026	11.34 Call	Bond Future	13194.6700	13.1947	13353.4700	13.3535	1.204	0.0000	0.0000
2026/05/13	2044	05/11/2026	11.34 Put	Bond Future	709.7700	0.7098	681.9100	0.6819	3.925	0.0000	0.0000
2026/05/13	2044	04/02/2027		Bond Future	9.6323	92.9081	9.6081	93.0978	0.251	0.0000	0.0000
2026/05/13	2044	04/02/2027	10.18 Call	Bond Future	6946.8600	6.9469	7065.4200	7.0654	1.707	0.0000	0.0000
2026/05/13	2044	04/02/2027	10.18 Put	Bond Future	2807.6900	2.8077	2736.5200	2.7365	2.535	0.0000	0.0000
2026/05/13	2044	06/05/2027		Bond Future	9.6850	94.7226	9.6601	94.9157	0.258	0.0000	0.0000
2026/05/13	2044	06/05/2027	9.08 Call	Bond Future	2658.7700	2.6588	2723.3300	2.7233	2.428	0.0000	0.0000
2026/05/13	2044	06/05/2027	9.08 Put	Bond Future	7518.1000	7.5181	7389.5000	7.3895	1.711	0.0000	0.0000
2026/05/13	2044	05/08/2027		Bond Future	9.7605	92.0573	9.7346	92.2551	0.266	0.0000	0.0000
2026/05/13	2044	05/08/2027	9.44 Call	Bond Future	4020.4400	4.0204	4104.6500	4.1047	2.095	0.0000	0.0000
2026/05/13	2044	05/08/2027	9.44 Put	Bond Future	6509.6700	6.5097	6396.1000	6.3961	1.745	0.0000	0.0000
2026/05/13	2046	06/08/2026		Bond Future	146.8975	146.8975	146.9138	146.9138	0.011	0.0000	0.0000
2026/05/13	2046	06/08/2026	122.38 Call	Bond Future	24517.5300	24.5175	24533.7600	24.5338	0.066	0.0000	0.0000
2026/05/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/13	2046	05/11/2026		Bond Future	147.2712	147.2712	147.2874	147.2874	0.011	0.0000	0.0000
2026/05/13	2046	05/11/2026	125.48 Call	Bond Future	21791.1700	21.7912	21807.4100	21.8074	0.075	0.0000	0.0000
2026/05/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2046	04/02/2027		Bond Future	150.1332	150.1332	150.1491	150.1491	0.011	0.0000	0.0000
2026/05/13	2046	04/02/2027	131.09 Call	Bond Future	19043.2100	19.0432	19059.0600	19.0591	0.083	0.0000	0.0000
2026/05/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2046	06/05/2027		Bond Future	150.7064	150.7064	150.7223	150.7223	0.011	0.0000	0.0000
2026/05/13	2046	06/05/2027	148.99 Call	Bond Future	1716.3600	1.7164	1732.3000	1.7323	0.929	0.0000	0.0000
2026/05/13	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2046	05/08/2027		Bond Future	153.4804	153.4804	153.4980	153.4980	0.012	0.0000	0.0000
2026/05/13	2046	05/08/2027	149.17 Call	Bond Future	4310.3500	4.3104	4328.0400	4.3280	0.410	0.0000	0.0000
2026/05/13	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2050	06/08/2026		Bond Future	149.3836	149.3836	147.7418	147.7418	1.099	0.0000	0.0000
2026/05/13	2050	06/08/2026	123.27 Call	Bond Future	26113.5500	26.1136	24471.8300	24.4718	6.287	0.0000	0.0000
2026/05/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2050	05/11/2026		Bond Future	152.1368	152.1368	150.4646	150.4646	1.099	0.0000	0.0000
2026/05/13	2050	05/11/2026	123.84 Call	Bond Future	28296.8300	28.2968	26624.6000	26.6246	5.910	0.0000	0.0000
2026/05/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2050	04/02/2027		Bond Future	152.5909	152.5909	150.8853	150.8853	1.118	0.0000	0.0000
2026/05/13	2050	04/02/2027	132.39 Call	Bond Future	20200.8600	20.2009	18495.3100	18.4953	8.443	0.0000	0.0000
2026/05/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2050	06/05/2027		Bond Future	155.6034	155.6034	153.8639	153.8639	1.118	0.0000	0.0000
2026/05/13	2050	06/05/2027	150.46 Call	Bond Future	5143.4200	5.1434	3403.9300	3.4039	33.820	0.0000	0.0000
2026/05/13	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	2050	05/08/2027		Bond Future	155.9087	155.9087	154.1386	154.1386	1.135	0.0000	0.0000
2026/05/13	2050	05/08/2027	152.97 Call	Bond Future	2938.7000	2.9387	1168.5600	1.1686	60.235	0.0000	0.0000
2026/05/13	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/13	AL37	06/08/2026		Index Future	1278.2930	1278.2930	1281.5500	1281.5500	0.255	0.0000	0.0000
2026/05/13	AL37	05/11/2026		Index Future	1301.8010	1301.8010	1305.1170	1305.1170	0.255	0.0000	0.0000
2026/05/13	AL37	04/02/2027		Index Future	1326.7900	1326.7900	1330.1670	1330.1670	0.255	0.0000	0.0000
2026/05/13	AL37	06/05/2027		Index Future	1352.6820	1352.6820	1356.1250	1356.1250	0.255	0.0000	0.0000
2026/05/13	AL37	05/08/2027		Index Future	1377.0650	1377.0650	1380.5730	1380.5730	0.255	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	
2026/05/13	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000	
2026/05/13	AL7T	06/08/2026	Index Future		1648.7260	1648.7260	1653.8140	0.309	0.0000	0.0000	
2026/05/13	AL7T	05/11/2026	Index Future		1679.0460	1679.0460	1684.2260	0.309	0.0000	0.0000	
2026/05/13	AL7T	04/02/2027	Index Future		1711.2760	1711.2760	1716.5530	0.308	0.0000	0.0000	
2026/05/13	AL7T	06/05/2027	Index Future		1744.6720	1744.6720	1750.0510	0.308	0.0000	0.0000	
2026/05/13	AL7T	05/08/2027	Index Future		1776.1200	1776.1200	1781.6010	0.309	0.0000	0.0000	
2026/05/13	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000	
2026/05/13	ALBI	06/08/2026	Index Future		1392.5390	1392.5390	1395.7360	0.230	0.0000	0.0000	
2026/05/13	ALBI	05/11/2026	Index Future		1418.1480	1418.1480	1421.4020	0.229	0.0000	0.0000	
2026/05/13	ALBI	04/02/2027	Index Future		1445.3700	1445.3700	1448.6840	0.229	0.0000	0.0000	
2026/05/13	ALBI	06/05/2027	Index Future		1473.5770	1473.5770	1476.9550	0.229	0.0000	0.0000	
2026/05/13	ALBI	05/08/2027	Index Future		1500.1380	1500.1380	1503.5820	0.230	0.0000	0.0000	
2026/05/13	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/13	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C214	28/02/2041	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	
2026/05/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/13	ES33	06/08/2026		Bond Future	9.2905	93.8927	9.2302	94.1834	0.649	0.0000	0.0000
2026/05/13	ES33	06/08/2026	12.02 Call	Bond Future	12024.0900	12.0241	12314.7700	12.3148	2.417	0.0000	0.0000
2026/05/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES33	05/11/2026		Bond Future	9.3736	91.8304	9.3105	92.1263	0.674	0.0000	0.0000
2026/05/13	ES33	05/11/2026	10.83 Call	Bond Future	6502.0100	6.5020	6797.9300	6.7979	4.551	0.0000	0.0000
2026/05/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES33	04/02/2027		Bond Future	9.4515	93.6156	9.3852	93.9168	0.701	0.0000	0.0000
2026/05/13	ES33	04/02/2027	9.70 Call	Bond Future	1118.9900	1.1190	1420.1900	1.4202	26.917	0.0000	0.0000
2026/05/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES33	06/05/2027		Bond Future	9.5239	91.6679	9.4544	91.9748	0.731	0.0000	0.0000
2026/05/13	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES33	06/05/2027	8.80 Put	Bond Future	3257.4500	3.2575	2950.5300	2.9505	9.422	0.0000	0.0000
2026/05/13	ES33	05/08/2027		Bond Future	9.6349	93.3515	9.5613	93.6652	0.764	0.0000	0.0000
2026/05/13	ES33	05/08/2027	9.27 Call	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	
2026/05/13	ES33	05/08/2027	9.27 Put	Bond Future	1568.8900	1.5689	1255.2600	1.2553	19.991	0.0000	0.0000
2026/05/13	ES42	06/08/2026		Bond Future	9.8192	92.0542	9.7910	92.2604	0.287	0.0000	0.0000
2026/05/13	ES42	06/08/2026	12.65 Call	Bond Future	17579.8800	17.5799	17786.0900	17.7861	1.173	0.0000	0.0000
2026/05/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES42	05/11/2026		Bond Future	9.8879	89.4870	9.8588	89.6969	0.294	0.0000	0.0000
2026/05/13	ES42	05/11/2026	11.66 Call	Bond Future	11522.1900	11.5222	11732.1100	11.7321	1.822	0.0000	0.0000
2026/05/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES42	04/02/2027		Bond Future	9.9503	91.2271	9.9204	91.4405	0.301	0.0000	0.0000
2026/05/13	ES42	04/02/2027	10.29 Call	Bond Future	2367.1400	2.3671	2580.5700	2.5806	9.016	0.0000	0.0000
2026/05/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES42	06/05/2027		Bond Future	10.0122	88.7636	9.9812	88.9812	0.309	0.0000	0.0000
2026/05/13	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES42	06/05/2027	9.33 Put	Bond Future	4978.7500	4.9788	4761.1800	4.7612	4.370	0.0000	0.0000
2026/05/13	ES42	05/08/2027		Bond Future	10.0956	90.3917	10.0634	90.6142	0.319	0.0000	0.0000
2026/05/13	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	ES42	05/08/2027	9.84 Put	Bond Future	1790.3200	1.7903	1567.7900	1.5678	12.430	0.0000	0.0000
2026/05/13	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/13	GOVI	06/08/2026		GOVI	1365.3960	1365.3960	1368.6490	1368.6490	0.238	0.0000	0.0000
2026/05/13	GOVI	06/08/2026	1,189. Call 00	GOVI	1763960.0000	176.3960	1796490.0000	179.6490	1.844	0.0000	0.0000
2026/05/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	GOVI	05/11/2026		GOVI	1390.5050	1390.5050	1393.8170	1393.8170	0.238	0.0000	0.0000
2026/05/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1135050.0000	113.5050	1168170.0000	116.8170	2.918	0.0000	0.0000
2026/05/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	GOVI	04/02/2027		GOVI	1417.1970	1417.1970	1420.5700	1420.5700	0.238	0.0000	0.0000
2026/05/13	GOVI	04/02/2027	1,369. Call 00	GOVI	481970.0000	48.1970	515700.0000	51.5700	6.998	0.0000	0.0000
2026/05/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	GOVI	06/05/2027		GOVI	1444.8540	1444.8540	1448.2920	1448.2920	0.238	0.0000	0.0000
2026/05/13	GOVI	06/05/2027	1,427. Call 00	GOVI	178540.0000	17.8540	212920.0000	21.2920	19.256	0.0000	0.0000
2026/05/13	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	GOVI	05/08/2027		GOVI	1470.8970	1470.8970	1474.4020	1474.4020	0.238	0.0000	0.0000
2026/05/13	GOVI	05/08/2027	1,465. Call 00	GOVI	58970.0000	5.8970	94020.0000	9.4020	59.437	0.0000	0.0000
2026/05/13	GOVI	05/08/2027	1,465. Put 00	GOVI	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/13	I258	06/08/2026		Bond Future	135.1367	135.1367	135.1511	135.1511	0.011	0.0000	0.0000
2026/05/13	I258	06/08/2026	112.95 Call	Bond Future	22188.0454	22.1880	22202.3871	22.2024	0.065	0.0000	0.0000
2026/05/13	I258	06/08/2026	112.95 Put	Bond Future	1.3754	0.0014	1.2671	0.0013	7.873	0.0000	0.0000
2026/05/13	I258	05/11/2026		Bond Future	137.6278	137.6278	137.6420	137.6420	0.010	0.0000	0.0000
2026/05/13	I258	05/11/2026	114.95 Call	Bond Future	22708.3501	22.7084	22721.7967	22.7218	0.059	0.0000	0.0000
2026/05/13	I258	05/11/2026	114.95 Put	Bond Future	30.5901	0.0306	29.7867	0.0298	2.626	0.0000	0.0000
2026/05/13	I258	04/02/2027		Bond Future	137.3846	137.3846	137.3985	137.3985	0.010	0.0000	0.0000
2026/05/13	I258	04/02/2027	118.90 Call	Bond Future	18772.5387	18.7725	18783.1454	18.7831	0.057	0.0000	0.0000
2026/05/13	I258	04/02/2027	118.90 Put	Bond Future	287.8987	0.2879	284.6654	0.2847	1.123	0.0000	0.0000
2026/05/13	I258	06/05/2027		Bond Future	140.0971	140.0971	140.1110	140.1110	0.010	0.0000	0.0000
2026/05/13	I258	06/05/2027	134.78 Call	Bond Future	8567.6403	8.5676	8569.8446	8.5698	0.026	0.0000	0.0000
2026/05/13	I258	06/05/2027	134.78 Put	Bond Future	3250.5703	3.2506	3238.8346	3.2388	0.361	0.0000	0.0000
2026/05/13	I258	05/08/2027		Bond Future	139.6927	139.6927	139.7084	139.7084	0.011	0.0000	0.0000
2026/05/13	I258	05/08/2027	138.93 Call	Bond Future	6587.4401	6.5874	6589.0943	6.5891	0.025	0.0000	0.0000
2026/05/13	I258	05/08/2027	138.93 Put	Bond Future	5824.7801	5.8248	5810.6943	5.8107	0.242	0.0000	0.0000
2026/05/13	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/13	IGOV	06/08/2026		Index Future	456.2570	456.2570	455.2910	455.2910	0.212	0.0000	0.0000
2026/05/13	IGOV	05/11/2026		Index Future	464.7580	464.7580	463.7740	463.7740	0.212	0.0000	0.0000
2026/05/13	IGOV	04/02/2027		Index Future	473.7870	473.7870	472.7830	472.7830	0.212	0.0000	0.0000
2026/05/13	IGOV	06/05/2027		Index Future	483.1380	483.1380	482.1140	482.1140	0.212	0.0000	0.0000
2026/05/13	IGOV	05/08/2027		Index Future	491.9510	491.9510	490.9100	490.9100	0.212	0.0000	0.0000
2026/05/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/13	R033	06/08/2026		Bond Future	8.6391	110.4050	8.5686	110.7710	0.815	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	
2026/05/13	R033	06/08/2026	10.25 Call	Bond Future	8072.5400	8.0725	8417.0700	8.4171	4.268	0.0000	0.0000
2026/05/13	R033	06/08/2026	10.25 Put	Bond Future	121.8200	0.1218	100.3800	0.1004	17.600	0.0000	0.0000
2026/05/13	R033	05/11/2026		Bond Future	8.7009	107.3724	8.6268	107.7448	0.852	0.0000	0.0000
2026/05/13	R033	05/11/2026	9.33 Call	Bond Future	4194.7700	4.1948	4458.2200	4.4582	6.280	0.0000	0.0000
2026/05/13	R033	05/11/2026	9.33 Put	Bond Future	1099.2800	1.0993	990.3200	0.9903	9.912	0.0000	0.0000
2026/05/13	R033	04/02/2027		Bond Future	8.7520	109.4351	8.6740	109.8141	0.892	0.0000	0.0000
2026/05/13	R033	04/02/2027	8.65 Call	Bond Future	2187.2400	2.1872	2368.7700	2.3688	8.300	0.0000	0.0000
2026/05/13	R033	04/02/2027	8.65 Put	Bond Future	2683.0500	2.6831	2485.6500	2.4857	7.357	0.0000	0.0000
2026/05/13	R033	06/05/2027		Bond Future	8.7994	106.5280	8.7170	106.9141	0.936	0.0000	0.0000
2026/05/13	R033	06/05/2027	7.93 Call	Bond Future	999.8500	0.9999	1104.2400	1.1042	10.441	0.0000	0.0000
2026/05/13	R033	06/05/2027	7.93 Put	Bond Future	5165.3200	5.1653	4883.5900	4.8836	5.454	0.0000	0.0000
2026/05/13	R033	05/08/2027		Bond Future	8.8880	108.4601	8.8005	108.8544	0.985	0.0000	0.0000
2026/05/13	R033	05/08/2027	8.54 Call	Bond Future	2052.4800	2.0525	2220.4600	2.2205	8.184	0.0000	0.0000
2026/05/13	R033	05/08/2027	8.54 Put	Bond Future	3631.0700	3.6311	3404.7300	3.4047	6.233	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.70 Put	Bond Future	7019.7800	7.0198	6688.4400	6.6884	4.720	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.70 Call	Bond Future	121.7500	0.1218	142.9600	0.1430	17.421	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.90 Put	Bond Future	5826.2800	5.8263	5508.4200	5.5084	5.456	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.90 Call	Bond Future	211.5800	0.2116	246.2700	0.2463	16.396	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.34 Call	Bond Future	683.8100	0.6838	773.1500	0.7732	13.065	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.34 Put	Bond Future	3544.0600	3.5441	3280.8500	3.2809	7.427	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.95 Put	Bond Future	5538.4500	5.5385	5224.8400	5.2248	5.662	0.0000	0.0000
2026/05/13	R035	06/08/2026	7.95 Call	Bond Future	241.4900	0.2415	280.4300	0.2804	16.125	0.0000	0.0000
2026/05/13	R035	06/08/2026		Bond Future	8.8133	104.3359	8.7540	104.6885	0.673	0.0000	0.0000
2026/05/13	R035	06/08/2026	11.06 Call	Bond Future	12290.6500	12.2907	12636.7500	12.6368	2.816	0.0000	0.0000
2026/05/13	R035	06/08/2026	11.06 Put	Bond Future	35.5000	0.0355	29.0500	0.0291	18.169	0.0000	0.0000
2026/05/13	R035	06/08/2026	10.22 Call	Bond Future	8125.8200	8.1258	8448.0500	8.4481	3.966	0.0000	0.0000
2026/05/13	R035	06/08/2026	10.22 Put	Bond Future	210.0300	0.2100	179.7100	0.1797	14.436	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.72 Call	Bond Future	5658.9400	5.6589	5951.5400	5.9515	5.171	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.72 Put	Bond Future	460.0400	0.4600	400.0900	0.4001	13.031	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.22 Put	Bond Future	1004.2700	1.0043	890.6300	0.8906	11.316	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.22 Call	Bond Future	3380.9700	3.3810	3619.8800	3.6199	7.066	0.0000	0.0000
2026/05/13	R035	06/08/2026	10.13 Call	Bond Future	7675.9500	7.6760	7994.1800	7.9942	4.146	0.0000	0.0000
2026/05/13	R035	06/08/2026	10.13 Put	Bond Future	241.6300	0.2416	207.3100	0.2073	14.204	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.63 Call	Bond Future	5228.9100	5.2289	5513.8900	5.5139	5.450	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.63 Put	Bond Future	530.1000	0.5301	462.5300	0.4625	12.747	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.13 Put	Bond Future	1152.0800	1.1521	1025.6600	1.0257	10.973	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.13 Call	Bond Future	3009.2600	3.0093	3235.3900	3.2354	7.514	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.29 Put	Bond Future	3770.9800	3.7710	3499.7700	3.4998	7.192	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	
2026/05/13	R035	06/08/2026	8.29 Call	Bond Future	602.4200	0.6024	683.7600	0.6838	13.502	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.79 Put	Bond Future	1914.4000	1.9144	1731.6300	1.7316	9.547	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.79 Call	Bond Future	1776.3000	1.7763	1946.0800	1.9461	9.558	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.39 Call	Bond Future	4120.4700	4.1205	4380.8700	4.3809	6.320	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.39 Put	Bond Future	772.1200	0.7721	679.9700	0.6800	11.935	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.71 Call	Bond Future	5610.8400	5.6108	5902.6300	5.9026	5.200	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.71 Put	Bond Future	467.3400	0.4673	406.5800	0.4066	13.001	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.21 Call	Bond Future	3338.9500	3.3390	3576.4900	3.5765	7.114	0.0000	0.0000
2026/05/13	R035	06/08/2026	9.21 Put	Bond Future	1019.7900	1.0198	904.7800	0.9048	11.278	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.71 Put	Bond Future	2148.9000	2.1489	1951.5900	1.9516	9.182	0.0000	0.0000
2026/05/13	R035	06/08/2026	8.71 Call	Bond Future	1533.7100	1.5337	1688.9500	1.6890	10.122	0.0000	0.0000
2026/05/13	R035	05/11/2026	9.80 Call	Bond Future	6144.0300	6.1440	6420.4000	6.4204	4.498	0.0000	0.0000
2026/05/13	R035	05/11/2026	9.80 Put	Bond Future	952.1500	0.9522	869.7100	0.8697	8.658	0.0000	0.0000
2026/05/13	R035	05/11/2026	9.30 Call	Bond Future	4025.4600	4.0255	4257.7200	4.2577	5.770	0.0000	0.0000
2026/05/13	R035	05/11/2026	9.30 Put	Bond Future	1587.3200	1.5873	1460.7700	1.4608	7.973	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.80 Put	Bond Future	2662.9600	2.6630	2475.3200	2.4753	7.046	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.80 Call	Bond Future	2242.7800	2.2428	2413.9500	2.4140	7.632	0.0000	0.0000
2026/05/13	R035	05/11/2026		Bond Future	8.8723	101.7332	8.8105	102.0920	0.697	0.0000	0.0000
2026/05/13	R035	05/11/2026	10.03 Call	Bond Future	7172.8200	7.1728	7464.5900	7.4646	4.068	0.0000	0.0000
2026/05/13	R035	05/11/2026	10.03 Put	Bond Future	748.1500	0.7482	681.1100	0.6811	8.961	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.97 Call	Bond Future	2795.9700	2.7960	2989.6300	2.9896	6.926	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.97 Put	Bond Future	2232.3100	2.2323	2067.1600	2.0672	7.398	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.47 Call	Bond Future	1360.6700	1.3607	1485.9000	1.4859	9.204	0.0000	0.0000
2026/05/13	R035	05/11/2026	8.47 Put	Bond Future	3726.7800	3.7268	3493.2000	3.4932	6.268	0.0000	0.0000
2026/05/13	R035	05/11/2026	7.97 Put	Bond Future	5978.2500	5.9783	5684.8100	5.6848	4.908	0.0000	0.0000
2026/05/13	R035	05/11/2026	7.97 Call	Bond Future	570.2600	0.5703	635.6300	0.6356	11.463	0.0000	0.0000
2026/05/13	R035	04/02/2027	7.70 Put	Bond Future	7799.8800	7.7999	7492.9700	7.4930	3.935	0.0000	0.0000
2026/05/13	R035	04/02/2027	7.70 Call	Bond Future	568.2800	0.5683	626.4800	0.6265	10.241	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.20 Put	Bond Future	5343.2200	5.3432	5080.0800	5.0801	4.925	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.20 Call	Bond Future	1145.2100	1.1452	1247.1800	1.2472	8.904	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.85 Call	Bond Future	2676.0200	2.6760	2853.5300	2.8535	6.633	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.85 Put	Bond Future	3093.1900	3.0932	2905.5900	2.9056	6.065	0.0000	0.0000
2026/05/13	R035	04/02/2027		Bond Future	8.9237	103.6873	8.8592	104.0524	0.723	0.0000	0.0000
2026/05/13	R035	04/02/2027	9.02 Call	Bond Future	3218.7800	3.2188	3415.3200	3.4153	6.106	0.0000	0.0000
2026/05/13	R035	04/02/2027	9.02 Put	Bond Future	2676.4000	2.6764	2507.8300	2.5078	6.298	0.0000	0.0000
2026/05/13	R035	04/02/2027	9.43 Call	Bond Future	4711.0600	4.7111	4947.9100	4.9479	5.028	0.0000	0.0000
2026/05/13	R035	04/02/2027	9.43 Put	Bond Future	1902.7900	1.9028	1774.5300	1.7745	6.741	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.93 Call	Bond Future	2925.5100	2.9255	3112.1000	3.1121	6.378	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.93 Put	Bond Future	2889.6400	2.8896	2711.1200	2.7111	6.178	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	
2026/05/13	R035	04/02/2027	8.43 Put	Bond Future	4417.1800	4.4172	4179.8900	4.1799	5.372	0.0000	0.0000
2026/05/13	R035	04/02/2027	8.43 Call	Bond Future	1577.6300	1.5776	1705.4500	1.7055	8.102	0.0000	0.0000
2026/05/13	R035	06/05/2027		Bond Future	8.9668	101.2060	8.8994	101.5780	0.751	0.0000	0.0000
2026/05/13	R035	06/05/2027	8.25 Call	Bond Future	1459.8100	1.4598	1575.4300	1.5754	7.920	0.0000	0.0000
2026/05/13	R035	06/05/2027	8.25 Put	Bond Future	5513.6100	5.5136	5257.2300	5.2572	4.650	0.0000	0.0000
2026/05/13	R035	05/08/2027		Bond Future	9.0425	103.0431	8.9718	103.4230	0.782	0.0000	0.0000
2026/05/13	R035	05/08/2027	8.72 Call	Bond Future	2562.1200	2.5621	2726.6200	2.7266	6.420	0.0000	0.0000
2026/05/13	R035	05/08/2027	8.72 Put	Bond Future	4309.6600	4.3097	4094.2900	4.0943	4.997	0.0000	0.0000
2026/05/13	R038	06/08/2026		Bond Future	9.2160	115.6484	9.1722	115.9823	0.475	0.0000	0.0000
2026/05/13	R038	06/08/2026	11.77 Call	Bond Future	17313.6200	17.3136	17643.9300	17.6439	1.908	0.0000	0.0000
2026/05/13	R038	06/08/2026	11.77 Put	Bond Future	22.0900	0.0221	18.5700	0.0186	15.935	0.0000	0.0000
2026/05/13	R038	05/11/2026		Bond Future	9.2804	112.2701	9.2350	112.6098	0.489	0.0000	0.0000
2026/05/13	R038	05/11/2026	10.72 Call	Bond Future	10868.3600	10.8684	11153.7300	11.1537	2.626	0.0000	0.0000
2026/05/13	R038	05/11/2026	10.72 Put	Bond Future	804.1600	0.8042	749.8600	0.7499	6.752	0.0000	0.0000
2026/05/13	R038	04/02/2027		Bond Future	9.3373	114.4270	9.2903	114.7725	0.504	0.0000	0.0000
2026/05/13	R038	04/02/2027	9.60 Call	Bond Future	5040.3900	5.0404	5239.9400	5.2399	3.959	0.0000	0.0000
2026/05/13	R038	04/02/2027	9.60 Put	Bond Future	3138.7200	3.1387	2992.7600	2.9928	4.650	0.0000	0.0000
2026/05/13	R038	06/05/2027		Bond Future	9.3917	111.1760	9.3428	111.5281	0.520	0.0000	0.0000
2026/05/13	R038	06/05/2027	8.71 Call	Bond Future	2136.1400	2.1361	2249.8200	2.2498	5.322	0.0000	0.0000
2026/05/13	R038	06/05/2027	8.71 Put	Bond Future	7190.6100	7.1906	6952.2400	6.9522	3.315	0.0000	0.0000
2026/05/13	R038	05/08/2027		Bond Future	9.4737	113.1921	9.4227	113.5518	0.539	0.0000	0.0000
2026/05/13	R038	05/08/2027	9.15 Call	Bond Future	3545.4600	3.5455	3701.1400	3.7011	4.391	0.0000	0.0000
2026/05/13	R038	05/08/2027	9.15 Put	Bond Future	5854.4100	5.8544	5650.4000	5.6504	3.485	0.0000	0.0000
2026/05/13	R053	06/08/2026	8.10 Put	Bond Future	16745.8700	16.7459	16495.1400	16.4951	1.497	0.0000	0.0000
2026/05/13	R053	06/08/2026	8.10 Call	Bond Future	183.7200	0.1837	191.1000	0.1911	4.017	0.0000	0.0000
2026/05/13	R053	06/08/2026	8.60 Put	Bond Future	10419.4700	10.4195	10189.2600	10.1893	2.209	0.0000	0.0000
2026/05/13	R053	06/08/2026	8.60 Call	Bond Future	686.7400	0.6867	714.6400	0.7146	4.063	0.0000	0.0000
2026/05/13	R053	06/08/2026	9.10 Call	Bond Future	2224.8300	2.2248	2301.0300	2.3010	3.425	0.0000	0.0000
2026/05/13	R053	06/08/2026	9.10 Put	Bond Future	5670.3700	5.6704	5488.4600	5.4885	3.208	0.0000	0.0000
2026/05/13	R053	06/08/2026		Bond Future	9.3923	125.9390	9.3699	126.1971	0.238	0.0000	0.0000
2026/05/13	R053	06/08/2026	12.28 Call	Bond Future	26862.0500	26.8621	27116.6700	27.1167	0.948	0.0000	0.0000
2026/05/13	R053	06/08/2026	12.28 Put	Bond Future	34.3200	0.0343	30.8300	0.0308	10.169	0.0000	0.0000
2026/05/13	R053	06/08/2026	9.60 Call	Bond Future	5195.5800	5.1956	5332.3200	5.3323	2.632	0.0000	0.0000
2026/05/13	R053	06/08/2026	9.60 Put	Bond Future	2843.6400	2.8436	2722.2700	2.7223	4.268	0.0000	0.0000
2026/05/13	R053	05/11/2026		Bond Future	9.4429	122.3697	9.4199	122.6323	0.244	0.0000	0.0000
2026/05/13	R053	05/11/2026	11.21 Call	Bond Future	18630.8000	18.6308	18853.6800	18.8537	1.196	0.0000	0.0000
2026/05/13	R053	05/11/2026	11.21 Put	Bond Future	1036.7900	1.0368	997.0700	0.9971	3.831	0.0000	0.0000
2026/05/13	R053	04/02/2027		Bond Future	9.4875	124.7208	9.4639	124.9877	0.249	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	
2026/05/13	R053	04/02/2027	9.99 Call	Bond Future	9585.6300	9.5856	9750.0200	1.715	0.0000	0.0000	
2026/05/13	R053	04/02/2027	9.99 Put	Bond Future	4138.1100	4.1381	4035.6000	2.477	0.0000	0.0000	
2026/05/13	R053	06/05/2027		Bond Future	9.5296	121.2924	9.5053	121.5642	0.255	0.0000	0.0000
2026/05/13	R053	06/05/2027	8.92 Call	Bond Future	3747.0800	3.7471	3837.4100	3.8374	2.411	0.0000	0.0000
2026/05/13	R053	06/05/2027	8.92 Put	Bond Future	10893.1200	10.8931	10711.6100	10.7116	1.666	0.0000	0.0000
2026/05/13	R053	05/08/2027		Bond Future	9.5903	123.4921	9.5651	123.7702	0.262	0.0000	0.0000
2026/05/13	R053	05/08/2027	9.28 Call	Bond Future	5786.8000	5.7868	5905.9100	5.9059	2.058	0.0000	0.0000
2026/05/13	R053	05/08/2027	9.28 Put	Bond Future	9292.5900	9.2926	9133.6000	9.1336	1.711	0.0000	0.0000
2026/05/13	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/13	R186	06/08/2026	8.57 Call	Bond Future	52.2000	0.0522	51.9000	0.0519	0.575	0.0000	0.0000
2026/05/13	R186	06/08/2026	8.57 Put	Bond Future	52.2000	0.0522	51.9000	0.0519	0.575	0.0000	0.0000
2026/05/13	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/13	R186	05/11/2026	8.12 Call	Bond Future	37.0900	0.0371	36.9800	0.0370	0.297	0.0000	0.0000
2026/05/13	R186	05/11/2026	8.12 Put	Bond Future	37.0900	0.0371	36.9800	0.0370	0.297	0.0000	0.0000
2026/05/13	R202	06/08/2026		Bond Future	301.2041	301.2041	301.4366	301.4366	0.077	0.0000	0.0000
2026/05/13	R202	06/08/2026	278.86 Call	Bond Future	22344.0900	22.3441	22576.6000	22.5766	1.041	0.0000	0.0000
2026/05/13	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R202	05/11/2026		Bond Future	306.7558	306.7558	306.9921	306.9921	0.077	0.0000	0.0000
2026/05/13	R202	05/11/2026	280.46 Call	Bond Future	26295.8300	26.2958	26532.1200	26.5321	0.899	0.0000	0.0000
2026/05/13	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R202	04/02/2027		Bond Future	307.1876	307.1876	307.4269	307.4269	0.078	0.0000	0.0000
2026/05/13	R202	04/02/2027	294.73 Call	Bond Future	12457.6000	12.4576	12696.8600	12.6969	1.921	0.0000	0.0000
2026/05/13	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R202	06/05/2027		Bond Future	313.2521	313.2521	313.4955	313.4955	0.078	0.0000	0.0000
2026/05/13	R202	06/05/2027	306.99 Call	Bond Future	6262.0700	6.2621	6505.4900	6.5055	3.887	0.0000	0.0000
2026/05/13	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R202	05/08/2027		Bond Future	313.3620	313.3620	313.6134	313.6134	0.080	0.0000	0.0000
2026/05/13	R202	05/08/2027	312.97 Call	Bond Future	391.9900	0.3920	643.3700	0.6434	64.129	0.0000	0.0000
2026/05/13	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R209	06/08/2026		Bond Future	8.9671	84.9889	8.9082	85.3218	0.657	0.0000	0.0000
2026/05/13	R209	06/08/2026	11.39 Call	Bond Future	12351.2800	12.3513	12679.0100	12.6790	2.653	0.0000	0.0000
2026/05/13	R209	06/08/2026	11.39 Put	Bond Future	28.8700	0.0289	23.7000	0.0237	17.908	0.0000	0.0000
2026/05/13	R209	05/11/2026		Bond Future	9.0224	83.3843	8.9613	83.7232	0.677	0.0000	0.0000
2026/05/13	R209	05/11/2026	10.32 Call	Bond Future	7473.6800	7.4737	7754.2400	7.7542	3.754	0.0000	0.0000
2026/05/13	R209	05/11/2026	10.32 Put	Bond Future	676.4200	0.6764	618.1400	0.6181	8.616	0.0000	0.0000
2026/05/13	R209	04/02/2027	8.96 Call	Bond Future	2533.9000	2.5339	2698.4800	2.6985	6.495	0.0000	0.0000
2026/05/13	R209	04/02/2027	8.96 Put	Bond Future	3133.0900	3.1331	2952.8200	2.9528	5.754	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	
2026/05/13	R209	04/02/2027	8.03 Put	Bond Future	6650.8800	6.6509	6376.4600	6.3765	4.126	0.0000	0.0000
2026/05/13	R209	04/02/2027	8.03 Call	Bond Future	753.1800	0.7532	823.6100	0.8236	9.351	0.0000	0.0000
2026/05/13	R209	04/02/2027		Bond Future	9.0699	84.9861	9.0065	85.3309	0.698	0.0000	0.0000
2026/05/13	R209	04/02/2027	9.28 Call	Bond Future	3537.5200	3.5375	3734.6400	3.7346	5.572	0.0000	0.0000
2026/05/13	R209	04/02/2027	9.28 Put	Bond Future	2406.5000	2.4065	2258.7700	2.2588	6.139	0.0000	0.0000
2026/05/13	R209	06/05/2027		Bond Future	9.1144	83.4929	9.0487	83.8443	0.722	0.0000	0.0000
2026/05/13	R209	06/05/2027	8.41 Call	Bond Future	1497.6200	1.4976	1610.0900	1.6101	7.510	0.0000	0.0000
2026/05/13	R209	06/05/2027	8.41 Put	Bond Future	5360.1500	5.3602	5121.2400	5.1212	4.457	0.0000	0.0000
2026/05/13	R209	06/05/2027	9.32 Call	Bond Future	3837.5100	3.8375	4037.0100	4.0370	5.199	0.0000	0.0000
2026/05/13	R209	06/05/2027	9.32 Put	Bond Future	2751.4200	2.7514	2599.5400	2.5995	5.520	0.0000	0.0000
2026/05/13	R209	06/05/2027	8.25 Put	Bond Future	6007.7300	6.0077	5754.2700	5.7543	4.219	0.0000	0.0000
2026/05/13	R209	06/05/2027	8.25 Call	Bond Future	1236.5200	1.2365	1334.4400	1.3344	7.919	0.0000	0.0000
2026/05/13	R209	05/08/2027		Bond Future	9.1864	85.0085	9.1177	85.3672	0.747	0.0000	0.0000
2026/05/13	R209	05/08/2027	8.87 Call	Bond Future	2581.5000	2.5815	2738.8500	2.7389	6.095	0.0000	0.0000
2026/05/13	R209	05/08/2027	8.87 Put	Bond Future	4251.6000	4.2516	4050.2500	4.0503	4.736	0.0000	0.0000
2026/05/13	R210	06/08/2026		Bond Future	267.2289	267.2289	267.2437	267.2437	0.006	0.0000	0.0000
2026/05/13	R210	06/08/2026	259.84 Call	Bond Future	7388.8800	7.3889	7403.6900	7.4037	0.200	0.0000	0.0000
2026/05/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R210	05/11/2026		Bond Future	268.6163	268.6163	268.6310	268.6310	0.005	0.0000	0.0000
2026/05/13	R210	05/11/2026	253.33 Call	Bond Future	15286.2800	15.2863	15300.9600	15.3010	0.096	0.0000	0.0000
2026/05/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R210	04/02/2027		Bond Future	273.8366	273.8366	273.8501	273.8501	0.005	0.0000	0.0000
2026/05/13	R210	04/02/2027	266.03 Call	Bond Future	7806.5600	7.8066	7820.1000	7.8201	0.173	0.0000	0.0000
2026/05/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R210	06/05/2027		Bond Future	275.6183	275.6183	275.6316	275.6316	0.005	0.0000	0.0000
2026/05/13	R210	06/05/2027	271.13 Call	Bond Future	4488.2500	4.4883	4501.5600	4.5016	0.297	0.0000	0.0000
2026/05/13	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R210	05/08/2027		Bond Future	280.6926	280.6926	280.7090	280.7090	0.006	0.0000	0.0000
2026/05/13	R210	05/08/2027	276.01 Call	Bond Future	4682.5600	4.6826	4699.0200	4.6990	0.352	0.0000	0.0000
2026/05/13	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R213	06/08/2026		Bond Future	8.3774	98.0070	8.3115	98.2449	0.787	0.0000	0.0000
2026/05/13	R213	06/08/2026	9.69 Call	Bond Future	4726.8200	4.7268	4943.0900	4.9431	4.575	0.0000	0.0000
2026/05/13	R213	06/08/2026	9.69 Put	Bond Future	136.0100	0.1360	114.2900	0.1143	15.969	0.0000	0.0000
2026/05/13	R213	05/11/2026		Bond Future	8.4423	96.2400	8.3719	96.4821	0.833	0.0000	0.0000
2026/05/13	R213	05/11/2026	8.75 Call	Bond Future	2095.8900	2.0959	2244.0800	2.2441	7.071	0.0000	0.0000
2026/05/13	R213	05/11/2026	8.75 Put	Bond Future	1045.2700	1.0453	951.3400	0.9513	8.986	0.0000	0.0000
2026/05/13	R213	04/02/2027		Bond Future	8.4952	98.0884	8.4199	98.3347	0.886	0.0000	0.0000
2026/05/13	R213	04/02/2027	8.14 Call	Bond Future	1027.4300	1.0274	1123.3800	1.1234	9.339	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	
2026/05/13	R213	04/02/2027	8.14 Put	Bond Future	2195.8900	2.1959	2045.5900	2.0456	6.845	0.0000	0.0000
2026/05/13	R213	06/05/2027		Bond Future	8.5363	96.4497	8.4554	96.7004	0.947	0.0000	0.0000
2026/05/13	R213	06/05/2027	7.56 Call	Bond Future	514.1200	0.5141	572.0200	0.5720	11.262	0.0000	0.0000
2026/05/13	R213	06/05/2027	7.56 Put	Bond Future	3596.6800	3.5967	3403.7900	3.4038	5.363	0.0000	0.0000
2026/05/13	R213	06/05/2027	9.25 Call	Bond Future	3223.6500	3.2237	3394.5200	3.3945	5.301	0.0000	0.0000
2026/05/13	R213	06/05/2027	9.25 Put	Bond Future	1044.5200	1.0445	964.6000	0.9646	7.651	0.0000	0.0000
2026/05/13	R213	06/05/2027	8.13 Put	Bond Future	2363.6900	2.3637	2210.8900	2.2109	6.464	0.0000	0.0000
2026/05/13	R213	06/05/2027	8.13 Call	Bond Future	1095.3800	1.0954	1193.3700	1.1934	8.946	0.0000	0.0000
2026/05/13	R213	05/08/2027		Bond Future	8.6339	98.2014	8.5461	98.4579	1.017	0.0000	0.0000
2026/05/13	R213	05/08/2027	8.27 Call	Bond Future	1254.6000	1.2546	1361.2400	1.3612	8.500	0.0000	0.0000
2026/05/13	R213	05/08/2027	8.27 Put	Bond Future	2322.6400	2.3226	2172.8200	2.1728	6.450	0.0000	0.0000
2026/05/13	R214	06/08/2026		Bond Future	9.4074	80.1132	9.3796	80.2950	0.295	0.0000	0.0000
2026/05/13	R214	06/08/2026	11.97 Call	Bond Future	14520.6300	14.5206	14698.8800	14.6989	1.228	0.0000	0.0000
2026/05/13	R214	06/08/2026	11.97 Put	Bond Future	33.2500	0.0333	29.7100	0.0297	10.647	0.0000	0.0000
2026/05/13	R214	05/11/2026		Bond Future	9.4653	78.2742	9.4367	78.4592	0.302	0.0000	0.0000
2026/05/13	R214	05/11/2026	10.97 Call	Bond Future	9644.1400	9.6441	9797.3500	9.7974	1.589	0.0000	0.0000
2026/05/13	R214	05/11/2026	10.97 Put	Bond Future	721.0300	0.7210	689.2500	0.6893	4.408	0.0000	0.0000
2026/05/13	R214	04/02/2027		Bond Future	9.5180	79.7777	9.4886	79.9658	0.309	0.0000	0.0000
2026/05/13	R214	04/02/2027	9.90 Call	Bond Future	4968.1600	4.9682	5079.9000	5.0799	2.249	0.0000	0.0000
2026/05/13	R214	04/02/2027	9.90 Put	Bond Future	2581.9600	2.5820	2505.6000	2.5056	2.957	0.0000	0.0000
2026/05/13	R214	06/05/2027		Bond Future	9.5645	78.0353	9.5343	78.2269	0.317	0.0000	0.0000
2026/05/13	R214	06/05/2027	8.88 Call	Bond Future	1960.6600	1.9607	2021.6800	2.0217	3.112	0.0000	0.0000
2026/05/13	R214	06/05/2027	8.88 Put	Bond Future	6455.9200	6.4559	6325.3900	6.3254	2.022	0.0000	0.0000
2026/05/13	R214	05/08/2027		Bond Future	9.6330	79.4521	9.6015	79.6480	0.326	0.0000	0.0000
2026/05/13	R214	05/08/2027	9.32 Call	Bond Future	3264.3100	3.2643	3348.7500	3.3488	2.587	0.0000	0.0000
2026/05/13	R214	05/08/2027	9.32 Put	Bond Future	5246.6800	5.2467	5135.2300	5.1352	2.124	0.0000	0.0000
2026/05/13	R248	06/08/2026	9.00 Call	Bond Future	1148.6800	1.1487	1178.1600	1.1782	2.566	0.0000	0.0000
2026/05/13	R248	06/08/2026	9.00 Put	Bond Future	5351.1200	5.3511	5230.7100	5.2307	2.250	0.0000	0.0000
2026/05/13	R248	06/08/2026	10.00 Call	Bond Future	5779.0200	5.7790	5873.7100	5.8737	1.639	0.0000	0.0000
2026/05/13	R248	06/08/2026	10.00 Put	Bond Future	1367.7500	1.3678	1312.5500	1.3126	4.036	0.0000	0.0000
2026/05/13	R248	06/08/2026		Bond Future	9.4695	97.3507	9.4521	97.5005	0.183	0.0000	0.0000
2026/05/13	R248	06/08/2026	12.37 Call	Bond Future	20525.5600	20.5256	20673.2800	20.6733	0.720	0.0000	0.0000
2026/05/13	R248	06/08/2026	12.37 Put	Bond Future	24.1200	0.0241	21.9500	0.0220	8.997	0.0000	0.0000
2026/05/13	R248	05/11/2026		Bond Future	9.5241	94.6842	9.5063	94.8366	0.187	0.0000	0.0000
2026/05/13	R248	05/11/2026	11.31 Call	Bond Future	14223.0600	14.2231	14351.1000	14.3511	0.900	0.0000	0.0000
2026/05/13	R248	05/11/2026	11.31 Put	Bond Future	763.5900	0.7636	739.2800	0.7393	3.184	0.0000	0.0000
2026/05/13	R248	04/02/2027		Bond Future	9.5738	96.5030	9.5555	96.6578	0.191	0.0000	0.0000
2026/05/13	R248	04/02/2027	10.11 Call	Bond Future	7419.5200	7.4195	7513.7300	7.5137	1.270	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	
2026/05/13	R248	04/02/2027	10.11 Put	Bond Future	3056.7500	3.0568	2996.1800	2.9962	1.982	0.0000	0.0000
2026/05/13	R248	06/05/2027		Bond Future	9.6176	93.9450	9.5988	94.1026	0.195	0.0000	0.0000
2026/05/13	R248	06/05/2027	9.05 Call	Bond Future	2977.2400	2.9772	3029.8600	3.0299	1.767	0.0000	0.0000
2026/05/13	R248	06/05/2027	9.05 Put	Bond Future	7931.9900	7.9320	7827.0100	7.8270	1.324	0.0000	0.0000
2026/05/13	R248	05/08/2027		Bond Future	9.6810	95.6499	9.6615	95.8114	0.201	0.0000	0.0000
2026/05/13	R248	05/08/2027	9.37 Call	Bond Future	4379.9000	4.3799	4447.5000	4.4475	1.543	0.0000	0.0000
2026/05/13	R248	05/08/2027	9.37 Put	Bond Future	7010.3000	7.0103	6916.4100	6.9164	1.339	0.0000	0.0000
2026/05/13	R2R9	06/08/2026		Bond Future	9.3360	107.5439	9.2923	107.8736	0.468	0.0000	0.0000
2026/05/13	R2R9	06/08/2026	101.74 Call	Bond Future	94424.4000	94.4244	94754.1000	94.7541	0.349	0.0000	0.0000
2026/05/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R2R9	05/11/2026		Bond Future	9.4005	104.5222	9.3553	104.8577	0.481	0.0000	0.0000
2026/05/13	R2R9	05/11/2026	98.56 Call	Bond Future	93552.1800	93.5522	93887.6100	93.8876	0.359	0.0000	0.0000
2026/05/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R2R9	04/02/2027		Bond Future	9.4581	106.5303	9.4113	106.8716	0.495	0.0000	0.0000
2026/05/13	R2R9	04/02/2027	9.89 Call	Bond Future	5490.6300	5.4906	5706.4600	5.7065	3.931	0.0000	0.0000
2026/05/13	R2R9	04/02/2027	9.89 Put	Bond Future	2412.9000	2.4129	2287.4300	2.2874	5.200	0.0000	0.0000
2026/05/13	R2R9	06/05/2027		Bond Future	9.5132	103.6295	9.4648	103.9772	0.510	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	8.83 Call	Bond Future	2173.1600	2.1732	2286.3600	2.2864	5.209	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	8.83 Put	Bond Future	7229.1900	7.2292	6994.6500	6.9947	3.244	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	9.64 Call	Bond Future	4926.2100	4.9262	5114.6600	5.1147	3.825	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	9.64 Put	Bond Future	4024.6200	4.0246	3865.3300	3.8653	3.958	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	8.94 Put	Bond Future	6677.5000	6.6775	6453.1300	6.4531	3.360	0.0000	0.0000
2026/05/13	R2R9	06/05/2027	8.94 Call	Bond Future	2458.5100	2.4585	2581.8800	2.5819	5.018	0.0000	0.0000
2026/05/13	R2R9	05/08/2027		Bond Future	9.5942	105.5089	9.5437	105.8641	0.526	0.0000	0.0000
2026/05/13	R2R9	05/08/2027	9.26 Call	Bond Future	3549.3100	3.5493	3702.7900	3.7028	4.324	0.0000	0.0000
2026/05/13	R2R9	05/08/2027	9.26 Put	Bond Future	5931.7300	5.9317	5730.0400	5.7300	3.400	0.0000	0.0000
2026/05/13	R4R2	06/08/2026		Bond Future	9.5155	108.5913	9.4823	108.8692	0.349	0.0000	0.0000
2026/05/13	R4R2	06/08/2026	102.06 Call	Bond Future	95174.0500	95.1741	95451.8800	95.4519	0.292	0.0000	0.0000
2026/05/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R4R2	05/11/2026		Bond Future	9.5798	105.4626	9.5455	105.7454	0.358	0.0000	0.0000
2026/05/13	R4R2	05/11/2026	98.76 Call	Bond Future	94240.0300	94.2400	94522.7900	94.5228	0.300	0.0000	0.0000
2026/05/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	R4R2	04/02/2027		Bond Future	9.6376	107.4887	9.6022	107.7763	0.367	0.0000	0.0000
2026/05/13	R4R2	04/02/2027	10.13 Call	Bond Future	6507.7200	6.5077	6691.3700	6.6914	2.822	0.0000	0.0000
2026/05/13	R4R2	04/02/2027	10.13 Put	Bond Future	2627.4100	2.6274	2523.4700	2.5235	3.956	0.0000	0.0000
2026/05/13	R4R2	06/05/2027		Bond Future	9.6931	104.4806	9.6565	104.7735	0.377	0.0000	0.0000
2026/05/13	R4R2	06/05/2027	9.00 Call	Bond Future	2668.1400	2.6681	2764.2200	2.7642	3.601	0.0000	0.0000
2026/05/13	R4R2	06/05/2027	9.00 Put	Bond Future	8431.8700	8.4319	8235.0400	8.2350	2.334	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	
2026/05/13	R4R2	05/08/2027		Bond Future	9.7718	106.3753	9.7338	106.6747	0.389	0.0000	0.0000
2026/05/13	R4R2	05/08/2027	9.44 Call	Bond Future	4130.4100	4.1304	4259.4700	4.2595	3.125	0.0000	0.0000
2026/05/13	R4R2	05/08/2027	9.44 Put	Bond Future	6786.5300	6.7865	6616.1600	6.6162	2.510	0.0000	0.0000
2026/05/13	RR87	06/08/2026		Bond Future	7.3135	100.8528	7.2606	100.8714	0.724	0.0000	0.0000
2026/05/13	RR87	06/08/2026	6.53 Call	Bond Future	4.9879	0.0050	6.1455	0.0061	23.208	0.0000	0.0000
2026/05/13	RR87	06/08/2026	6.53 Put	Bond Future	282.0979	0.2821	264.5855	0.2646	6.208	0.0000	0.0000
2026/05/13	RR87	05/11/2026		Bond Future	7.0416	102.6878	6.8772	102.7066	2.335	0.0000	0.0000
2026/05/13	RR87	05/11/2026	5.27 Call	Bond Future	0.0479	0.0000	0.1105	0.0001	130.821	0.0000	0.0000
2026/05/13	RR87	05/11/2026	5.27 Put	Bond Future	203.1979	0.2032	184.4405	0.1844	9.231	0.0000	0.0000
2026/05/13	RR88	06/08/2026		Bond Future	7.5684	104.4108	7.6730	104.2859	1.382	0.0000	0.0000
2026/05/13	RR88	06/08/2026	6.79 Call	Bond Future	36.8772	0.0369	24.9685	0.0250	32.293	0.0000	0.0000
2026/05/13	RR88	06/08/2026	6.79 Put	Bond Future	972.8372	0.9728	1085.8785	1.0859	11.620	0.0000	0.0000
2026/05/13	RR88	05/11/2026		Bond Future	7.5919	105.6736	7.7214	105.5388	1.706	0.0000	0.0000
2026/05/13	RR88	05/11/2026	6.71 Call	Bond Future	66.5702	0.0666	48.4424	0.0484	27.231	0.0000	0.0000
2026/05/13	RR88	05/11/2026	6.71 Put	Bond Future	990.0002	0.9900	1106.5824	1.1066	11.776	0.0000	0.0000
2026/05/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/13	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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