



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/05/2026 TO 14/05/2026

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
2026/05/14	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/14	2029	06/08/2026		Bond Future	150.7399	150.7399	150.7431	0.002	0.0000	0.0000
2026/05/14	2029	06/08/2026	144.10 Call	Bond Future	6639.9000	6.6399	6643.1300	0.049	0.0000	0.0000
2026/05/14	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2029	05/11/2026		Bond Future	152.0327	152.0327	152.0359	0.002	0.0000	0.0000
2026/05/14	2029	05/11/2026	147.56 Call	Bond Future	4472.7100	4.4727	4475.9200	0.072	0.0000	0.0000
2026/05/14	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/14	2029	04/02/2027		Bond Future	154.9864	154.9864	154.9894	154.9894	0.002	0.0000	0.0000
2026/05/14	2029	04/02/2027	149.72 Call	Bond Future	5266.4000	5.2664	5269.3700	5.2694	0.056	0.0000	0.0000
2026/05/14	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2029	06/05/2027		Bond Future	156.5241	156.5241	156.5271	156.5271	0.002	0.0000	0.0000
2026/05/14	2029	06/05/2027	153.32 Call	Bond Future	3204.1400	3.2041	3207.0500	3.2071	0.091	0.0000	0.0000
2026/05/14	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2029	05/08/2027		Bond Future	159.4084	159.4084	159.4119	159.4119	0.002	0.0000	0.0000
2026/05/14	2029	05/08/2027	156.72 Call	Bond Future	2688.4000	2.6884	2691.9200	2.6919	0.131	0.0000	0.0000
2026/05/14	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2030	06/08/2026		Bond Future	8.1696	99.7527	8.1148	99.9151	0.671	0.0000	0.0000
2026/05/14	2030	06/08/2026	9.22 Call	Bond Future	3206.3000	3.2063	3347.4400	3.3474	4.402	0.0000	0.0000
2026/05/14	2030	06/08/2026	9.22 Put	Bond Future	157.3300	0.1573	136.0400	0.1360	13.532	0.0000	0.0000
2026/05/14	2030	06/08/2026	7.21 Put	Bond Future	2943.0700	2.9431	2790.6100	2.7906	5.180	0.0000	0.0000
2026/05/14	2030	06/08/2026	7.21 Call	Bond Future	53.1300	0.0531	63.1000	0.0631	18.765	0.0000	0.0000
2026/05/14	2030	06/08/2026	7.71 Put	Bond Future	1644.5500	1.6446	1519.9400	1.5199	7.577	0.0000	0.0000
2026/05/14	2030	06/08/2026	7.71 Call	Bond Future	273.0900	0.2731	310.9100	0.3109	13.849	0.0000	0.0000
2026/05/14	2030	06/08/2026	8.06 Call	Bond Future	674.7500	0.6748	744.1700	0.7442	10.288	0.0000	0.0000
2026/05/14	2030	06/08/2026	8.06 Put	Bond Future	999.7500	0.9998	906.7400	0.9067	9.303	0.0000	0.0000
2026/05/14	2030	05/11/2026		Bond Future	8.2265	101.5675	8.1669	101.7329	0.724	0.0000	0.0000
2026/05/14	2030	05/11/2026	8.39 Call	Bond Future	1392.0100	1.3920	1484.5300	1.4845	6.647	0.0000	0.0000
2026/05/14	2030	05/11/2026	8.39 Put	Bond Future	939.8700	0.9399	867.0600	0.8671	7.747	0.0000	0.0000
2026/05/14	2030	04/02/2027		Bond Future	8.2644	99.5101	8.1993	99.6784	0.788	0.0000	0.0000
2026/05/14	2030	04/02/2027	7.82 Call	Bond Future	657.7900	0.6578	716.3100	0.7163	8.896	0.0000	0.0000
2026/05/14	2030	04/02/2027	7.82 Put	Bond Future	1812.6600	1.8127	1702.9100	1.7029	6.055	0.0000	0.0000
2026/05/14	2030	06/05/2027		Bond Future	8.3078	101.4530	8.2360	101.6246	0.865	0.0000	0.0000
2026/05/14	2030	06/05/2027	7.27 Call	Bond Future	315.9800	0.3160	350.3600	0.3504	10.880	0.0000	0.0000
2026/05/14	2030	06/05/2027	7.27 Put	Bond Future	2830.0800	2.8301	2692.9400	2.6929	4.846	0.0000	0.0000
2026/05/14	2030	05/08/2027		Bond Future	8.4325	99.2879	8.3522	99.4629	0.953	0.0000	0.0000
2026/05/14	2030	05/08/2027	8.11 Call	Bond Future	928.0200	0.9280	1001.5500	1.0016	7.923	0.0000	0.0000
2026/05/14	2030	05/08/2027	8.11 Put	Bond Future	1632.9600	1.6330	1531.5000	1.5315	6.213	0.0000	0.0000
2026/05/14	2031	06/08/2026		Bond Future	116.8150	116.8150	116.5685	116.5685	0.211	0.0000	0.0000
2026/05/14	2031	06/08/2026	113.81 Call	Bond Future	3014.7100	3.0147	2773.2500	2.7733	8.009	0.0000	0.0000
2026/05/14	2031	06/08/2026	113.81 Put	Bond Future	9.7100	0.0097	14.7200	0.0147	51.596	0.0000	0.0000
2026/05/14	2031	05/11/2026		Bond Future	118.9680	118.9680	118.7169	118.7169	0.211	0.0000	0.0000
2026/05/14	2031	05/11/2026	111.49 Call	Bond Future	7477.9600	7.4780	7226.9200	7.2269	3.357	0.0000	0.0000
2026/05/14	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0.0000	0.0000
2026/05/14	2031	04/02/2027		Bond Future	118.8024	118.8024	118.5462	118.5462	0.216	0.0000	0.0000
2026/05/14	2031	04/02/2027	116.18 Call	Bond Future	2751.9200	2.7519	2527.7300	2.5277	8.147	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	
2026/05/14	2031	04/02/2027	116.18 Put	Bond Future	129.5400	0.1295	161.5800	0.1616	24.734	0.0000	0.0000
2026/05/14	2031	06/05/2027		Bond Future	121.1478	121.1478	120.8864	120.8864	0.216	0.0000	0.0000
2026/05/14	2031	06/05/2027	116.87 Call	Bond Future	4308.3800	4.3084	4056.3700	4.0564	5.849	0.0000	0.0000
2026/05/14	2031	06/05/2027	116.87 Put	Bond Future	30.6200	0.0306	39.9900	0.0400	30.601	0.0000	0.0000
2026/05/14	2031	05/08/2027		Bond Future	120.8466	120.8466	120.5808	120.5808	0.220	0.0000	0.0000
2026/05/14	2031	05/08/2027	121.41 Call	Bond Future	761.3200	0.7613	654.8200	0.6548	13.989	0.0000	0.0000
2026/05/14	2031	05/08/2027	121.41 Put	Bond Future	1324.7000	1.3247	1484.0600	1.4841	12.030	0.0000	0.0000
2026/05/14	2032	06/08/2026		Bond Future	8.4531	102.1081	8.4050	102.3193	0.569	0.0000	0.0000
2026/05/14	2032	06/08/2026	10.12 Call	Bond Future	7083.4300	7.0834	7282.2500	7.2823	2.807	0.0000	0.0000
2026/05/14	2032	06/08/2026	10.12 Put	Bond Future	92.7500	0.0928	80.3900	0.0804	13.326	0.0000	0.0000
2026/05/14	2032	05/11/2026		Bond Future	8.5106	99.8065	8.4598	100.0215	0.597	0.0000	0.0000
2026/05/14	2032	05/11/2026	9.16 Call	Bond Future	3586.4800	3.5865	3737.7300	3.7377	4.217	0.0000	0.0000
2026/05/14	2032	05/11/2026	9.16 Put	Bond Future	890.5300	0.8905	826.7900	0.8268	7.158	0.0000	0.0000
2026/05/14	2032	04/02/2027		Bond Future	8.5561	101.7232	8.5022	101.9422	0.630	0.0000	0.0000
2026/05/14	2032	04/02/2027	8.48 Call	Bond Future	1859.8500	1.8599	1964.2400	1.9642	5.613	0.0000	0.0000
2026/05/14	2032	04/02/2027	8.48 Put	Bond Future	2169.2300	2.1692	2054.7100	2.0547	5.279	0.0000	0.0000
2026/05/14	2032	06/05/2027		Bond Future	8.5970	99.5479	8.5397	99.7710	0.666	0.0000	0.0000
2026/05/14	2032	06/05/2027	7.80 Call	Bond Future	899.0800	0.8991	961.5800	0.9616	6.952	0.0000	0.0000
2026/05/14	2032	06/05/2027	7.80 Put	Bond Future	4061.9000	4.0619	3901.3000	3.9013	3.954	0.0000	0.0000
2026/05/14	2032	05/08/2027		Bond Future	8.6832	101.3554	8.6221	101.5829	0.704	0.0000	0.0000
2026/05/14	2032	05/08/2027	8.42 Call	Bond Future	1811.9100	1.8119	1911.8500	1.9119	5.516	0.0000	0.0000
2026/05/14	2032	05/08/2027	8.42 Put	Bond Future	2795.9000	2.7959	2668.3200	2.6683	4.563	0.0000	0.0000
2026/05/14	2033	06/08/2026		Bond Future	147.3838	147.3838	147.1602	147.1602	0.152	0.0000	0.0000
2026/05/14	2033	06/08/2026	134.25 Call	Bond Future	13133.8400	13.1338	12910.1700	12.9102	1.703	0.0000	0.0000
2026/05/14	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2033	05/11/2026		Bond Future	148.5126	148.5126	148.2846	148.2846	0.153	0.0000	0.0000
2026/05/14	2033	05/11/2026	137.26 Call	Bond Future	11252.5600	11.2526	11024.6000	11.0246	2.026	0.0000	0.0000
2026/05/14	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2033	04/02/2027		Bond Future	151.3977	151.3977	151.1651	151.1651	0.154	0.0000	0.0000
2026/05/14	2033	04/02/2027	142.71 Call	Bond Future	8687.6900	8.6877	8455.1100	8.4551	2.677	0.0000	0.0000
2026/05/14	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2033	06/05/2027		Bond Future	152.7601	152.7601	152.5227	152.5227	0.155	0.0000	0.0000
2026/05/14	2033	06/05/2027	151.21 Call	Bond Future	1550.0600	1.5501	1312.6800	1.3127	15.314	0.0000	0.0000
2026/05/14	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2033	05/08/2027		Bond Future	155.5751	155.5751	155.3339	155.3339	0.155	0.0000	0.0000
2026/05/14	2033	05/08/2027	153.15 Call	Bond Future	2425.0700	2.4251	2183.8700	2.1839	9.946	0.0000	0.0000
2026/05/14	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	
2026/05/14	2037	06/08/2026		Bond Future	9.0830	96.3861	9.0149	96.8296	0.750	0.0000	0.0000
2026/05/14	2037	06/08/2026	11.71 Call	Bond Future	15217.6900	15.2177	15657.2300	15.6572	2.888	0.0000	0.0000
2026/05/14	2037	06/08/2026	11.71 Put	Bond Future	18.5000	0.0185	14.5500	0.0146	21.351	0.0000	0.0000
2026/05/14	2037	06/08/2026	11.30 Call	Bond Future	13106.0900	13.1061	13539.6200	13.5396	3.308	0.0000	0.0000
2026/05/14	2037	06/08/2026	11.30 Put	Bond Future	52.4100	0.0524	42.4500	0.0425	19.004	0.0000	0.0000
2026/05/14	2037	06/08/2026	10.70 Call	Bond Future	9939.1900	9.9392	10354.8000	10.3548	4.182	0.0000	0.0000
2026/05/14	2037	06/08/2026	10.70 Put	Bond Future	168.2100	0.1682	140.3300	0.1403	16.575	0.0000	0.0000
2026/05/14	2037	06/08/2026	10.02 Put	Bond Future	494.8700	0.4949	423.0800	0.4231	14.507	0.0000	0.0000
2026/05/14	2037	06/08/2026	10.02 Call	Bond Future	6328.2600	6.3283	6699.9600	6.7000	5.874	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.83 Call	Bond Future	10522.6000	10.5226	10920.6500	10.9207	3.783	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.83 Put	Bond Future	516.1600	0.5162	462.6700	0.4627	10.363	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.23 Call	Bond Future	7542.6900	7.5427	7904.3600	7.9044	4.795	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.23 Put	Bond Future	920.1400	0.9201	830.2700	0.8303	9.767	0.0000	0.0000
2026/05/14	2037	05/11/2026	9.46 Put	Bond Future	1988.3000	1.9883	1815.9300	1.8159	8.669	0.0000	0.0000
2026/05/14	2037	05/11/2026	9.46 Call	Bond Future	3999.6500	3.9997	4278.8200	4.2788	6.980	0.0000	0.0000
2026/05/14	2037	05/11/2026		Bond Future	9.1398	98.1398	9.0692	98.5913	0.773	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.62 Call	Bond Future	9471.5600	9.4716	9859.0300	9.8590	4.091	0.0000	0.0000
2026/05/14	2037	05/11/2026	10.62 Put	Bond Future	629.4200	0.6294	565.3500	0.5654	10.179	0.0000	0.0000
2026/05/14	2037	04/02/2027		Bond Future	9.1895	95.7661	9.1161	96.2261	0.798	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.51 Call	Bond Future	4478.7700	4.4788	4757.4700	4.7575	6.223	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.51 Put	Bond Future	2502.8300	2.5028	2321.5500	2.3216	7.243	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.81 Call	Bond Future	5740.3900	5.7404	6052.2700	6.0523	5.433	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.81 Put	Bond Future	1964.1600	1.9642	1816.0600	1.8161	7.540	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.31 Call	Bond Future	3705.7900	3.7058	3959.0600	3.9591	6.834	0.0000	0.0000
2026/05/14	2037	04/02/2027	9.31 Put	Bond Future	2956.2500	2.9563	2749.5400	2.7495	6.992	0.0000	0.0000
2026/05/14	2037	04/02/2027	8.44 Put	Bond Future	6133.4100	6.1334	5803.0500	5.8031	5.386	0.0000	0.0000
2026/05/14	2037	04/02/2027	8.44 Call	Bond Future	1293.0700	1.2931	1422.6900	1.4227	10.024	0.0000	0.0000
2026/05/14	2037	06/05/2027		Bond Future	9.2411	97.6361	9.1649	98.1050	0.825	0.0000	0.0000
2026/05/14	2037	06/05/2027	8.58 Call	Bond Future	1829.4600	1.8295	1986.5600	1.9866	8.587	0.0000	0.0000
2026/05/14	2037	06/05/2027	8.58 Put	Bond Future	5998.9300	5.9989	5687.1100	5.6871	5.198	0.0000	0.0000
2026/05/14	2037	05/08/2027		Bond Future	9.3222	95.1505	9.2427	95.6283	0.853	0.0000	0.0000
2026/05/14	2037	05/08/2027	9.05 Call	Bond Future	3106.4700	3.1065	3323.1400	3.3231	6.975	0.0000	0.0000
2026/05/14	2037	05/08/2027	9.05 Put	Bond Future	4755.8200	4.7558	4494.6700	4.4947	5.491	0.0000	0.0000
2026/05/14	2038	06/08/2026		Bond Future	162.1089	162.1089	161.4661	161.4661	0.397	0.0000	0.0000
2026/05/14	2038	06/08/2026	144.72 Call	Bond Future	17388.9000	17.3889	16746.1000	16.7461	3.697	0.0000	0.0000
2026/05/14	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2038	05/11/2026		Bond Future	165.0967	165.0967	164.4418	164.4418	0.397	0.0000	0.0000
2026/05/14	2038	05/11/2026	146.31 Call	Bond Future	18786.6600	18.7867	18131.8000	18.1318	3.486	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
2026/05/14	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/14	2038	04/02/2027		Bond Future	166.0552	166.0552	165.3874	165.3874	0.402	0.0000
2026/05/14	2038	04/02/2027	153.83 Call	Bond Future	12225.2100	12.2252	11557.3700	11.5574	5.463	0.0000
2026/05/14	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/14	2038	06/05/2027		Bond Future	169.3333	169.3333	168.6521	168.6521	0.402	0.0000
2026/05/14	2038	06/05/2027	166.10 Call	Bond Future	3233.2600	3.2333	2552.1200	2.5521	21.067	0.0000
2026/05/14	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/14	2038	05/08/2027		Bond Future	170.1543	170.1543	169.4610	169.4610	0.407	0.0000
2026/05/14	2038	05/08/2027	169.13 Call	Bond Future	1024.3200	1.0243	330.9600	0.3310	67.690	0.0000
2026/05/14	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/14	2040	06/08/2026		Bond Future	9.3800	97.4149	9.2863	98.1125	0.999	0.0000
2026/05/14	2040	06/08/2026	12.19 Call	Bond Future	17997.9600	17.9980	18691.0500	18.6911	3.851	0.0000
2026/05/14	2040	06/08/2026	12.19 Put	Bond Future	16.9500	0.0170	12.3700	0.0124	27.021	0.0000
2026/05/14	2040	05/11/2026		Bond Future	9.4396	99.1873	9.3427	99.8975	1.026	0.0000
2026/05/14	2040	05/11/2026	11.06 Call	Bond Future	11558.4800	11.5585	12177.9200	12.1779	5.359	0.0000
2026/05/14	2040	05/11/2026	11.06 Put	Bond Future	696.7900	0.6968	605.9600	0.6060	13.035	0.0000
2026/05/14	2040	05/11/2026	11.27 Call	Bond Future	12714.9600	12.7150	13348.9900	13.3490	4.986	0.0000
2026/05/14	2040	05/11/2026	11.27 Put	Bond Future	575.7400	0.5757	499.5000	0.4995	13.242	0.0000
2026/05/14	2040	05/11/2026	10.67 Call	Bond Future	9403.3100	9.4033	9988.3100	9.9883	6.221	0.0000
2026/05/14	2040	05/11/2026	10.67 Put	Bond Future	989.4900	0.9895	864.2200	0.8642	12.660	0.0000
2026/05/14	2040	05/11/2026	9.91 Put	Bond Future	2039.0100	2.0390	1803.5900	1.8036	11.546	0.0000
2026/05/14	2040	05/11/2026	9.91 Call	Bond Future	5385.4600	5.3855	5860.3100	5.8603	8.817	0.0000
2026/05/14	2040	04/02/2027	10.17 Call	Bond Future	6953.2000	6.9532	7455.6100	7.4556	7.226	0.0000
2026/05/14	2040	04/02/2027	10.17 Put	Bond Future	2260.0400	2.2600	2038.7300	2.0387	9.792	0.0000
2026/05/14	2040	04/02/2027	9.67 Call	Bond Future	4608.4000	4.6084	5024.5500	5.0246	9.030	0.0000
2026/05/14	2040	04/02/2027	9.67 Put	Bond Future	3350.0100	3.3500	3042.4400	3.0424	9.181	0.0000
2026/05/14	2040	04/02/2027	8.78 Put	Bond Future	6959.0900	6.9591	6456.2400	6.4562	7.226	0.0000
2026/05/14	2040	04/02/2027	8.78 Call	Bond Future	1639.1400	1.6391	1860.0100	1.8600	13.475	0.0000
2026/05/14	2040	04/02/2027		Bond Future	9.4932	96.5832	9.3929	97.3070	1.056	0.0000
2026/05/14	2040	04/02/2027	9.93 Call	Bond Future	5791.0400	5.7910	6255.1600	6.2552	8.014	0.0000
2026/05/14	2040	04/02/2027	9.93 Put	Bond Future	2724.2000	2.7242	2464.6000	2.4646	9.529	0.0000
2026/05/14	2040	06/05/2027		Bond Future	9.5485	98.4692	9.4447	99.2070	1.086	0.0000
2026/05/14	2040	06/05/2027	8.88 Call	Bond Future	2202.0400	2.2020	2457.2600	2.4573	11.590	0.0000
2026/05/14	2040	06/05/2027	8.88 Put	Bond Future	7098.8300	7.0988	6616.2900	6.6163	6.797	0.0000
2026/05/14	2040	05/08/2027		Bond Future	9.6297	95.7479	9.5220	96.4995	1.118	0.0000
2026/05/14	2040	05/08/2027	9.33 Call	Bond Future	3647.0400	3.6470	3990.9200	3.9909	9.429	0.0000
2026/05/14	2040	05/08/2027	9.33 Put	Bond Future	5759.8700	5.7599	5352.1400	5.3521	7.079	0.0000
2026/05/14	2043	06/08/2026		Bond Future	125.2214	125.2214	125.2991	125.2991	0.062	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	
2026/05/14	2043	06/08/2026	110.88 Call	Bond Future	14342.2592	14.3423	14419.9059	14.4199	0.541	0.0000	0.0000
2026/05/14	2043	06/08/2026	110.88 Put	Bond Future	0.8892	0.0009	0.7759	0.0008	12.745	0.0000	0.0000
2026/05/14	2043	05/11/2026		Bond Future	127.5292	127.5292	127.6084	127.6084	0.062	0.0000	0.0000
2026/05/14	2043	05/11/2026	112.84 Call	Bond Future	14707.7342	14.7077	14785.8657	14.7859	0.531	0.0000	0.0000
2026/05/14	2043	05/11/2026	112.84 Put	Bond Future	18.5142	0.0185	17.4557	0.0175	5.717	0.0000	0.0000
2026/05/14	2043	04/02/2027		Bond Future	127.0892	127.0892	127.1697	127.1697	0.063	0.0000	0.0000
2026/05/14	2043	04/02/2027	117.63 Call	Bond Future	9839.0259	9.8390	9908.9985	9.9090	0.711	0.0000	0.0000
2026/05/14	2043	04/02/2027	117.63 Put	Bond Future	379.8059	0.3798	369.3185	0.3693	2.761	0.0000	0.0000
2026/05/14	2043	06/05/2027		Bond Future	129.5982	129.5982	129.6802	129.6802	0.063	0.0000	0.0000
2026/05/14	2043	06/05/2027	127.48 Call	Bond Future	4614.6946	4.6147	4660.1247	4.6601	0.984	0.0000	0.0000
2026/05/14	2043	06/05/2027	127.48 Put	Bond Future	2496.4746	2.4965	2459.9647	2.4600	1.462	0.0000	0.0000
2026/05/14	2043	05/08/2027		Bond Future	129.0017	129.0017	129.0855	129.0855	0.065	0.0000	0.0000
2026/05/14	2043	05/08/2027	129.56 Call	Bond Future	3576.1969	3.5762	3613.2659	3.6133	1.037	0.0000	0.0000
2026/05/14	2043	05/08/2027	129.56 Put	Bond Future	4134.4569	4.1345	4087.7459	4.0877	1.130	0.0000	0.0000
2026/05/14	2044	06/08/2026		Bond Future	9.5012	93.9355	9.4129	94.6493	0.929	0.0000	0.0000
2026/05/14	2044	06/08/2026	12.42 Call	Bond Future	19622.6800	19.6227	20332.1400	20.3321	3.616	0.0000	0.0000
2026/05/14	2044	06/08/2026	12.42 Put	Bond Future	16.7200	0.0167	12.3800	0.0124	25.957	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.25 Call	Bond Future	1683.4300	1.6834	1961.1700	1.9612	16.498	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.25 Put	Bond Future	3735.7800	3.7358	3299.7200	3.2997	11.673	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.00 Call	Bond Future	982.0900	0.9821	1173.6700	1.1737	19.507	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.00 Put	Bond Future	5145.1400	5.1451	4622.9200	4.6229	10.150	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.75 Call	Bond Future	3833.0700	3.8331	4279.2700	4.2793	11.641	0.0000	0.0000
2026/05/14	2044	06/08/2026	9.75 Put	Bond Future	1864.7200	1.8647	1597.1200	1.5971	14.351	0.0000	0.0000
2026/05/14	2044	05/11/2026		Bond Future	9.5574	95.6446	9.4664	96.3713	0.952	0.0000	0.0000
2026/05/14	2044	05/11/2026	11.34 Call	Bond Future	13353.4700	13.3535	13996.4600	13.9965	4.815	0.0000	0.0000
2026/05/14	2044	05/11/2026	11.34 Put	Bond Future	681.9100	0.6819	598.1700	0.5982	12.280	0.0000	0.0000
2026/05/14	2044	04/02/2027		Bond Future	9.6081	93.0978	9.5142	93.8383	0.976	0.0000	0.0000
2026/05/14	2044	04/02/2027	10.18 Call	Bond Future	7065.4200	7.0654	7562.1400	7.5621	7.030	0.0000	0.0000
2026/05/14	2044	04/02/2027	10.18 Put	Bond Future	2736.5200	2.7365	2492.7200	2.4927	8.909	0.0000	0.0000
2026/05/14	2044	06/05/2027		Bond Future	9.6601	94.9157	9.5633	95.6705	1.002	0.0000	0.0000
2026/05/14	2044	06/05/2027	9.08 Call	Bond Future	2723.3300	2.7233	3004.6000	3.0046	10.328	0.0000	0.0000
2026/05/14	2044	06/05/2027	9.08 Put	Bond Future	7389.5000	7.3895	6915.9400	6.9159	6.409	0.0000	0.0000
2026/05/14	2044	05/08/2027		Bond Future	9.7346	92.2551	9.6345	93.0241	1.028	0.0000	0.0000
2026/05/14	2044	05/08/2027	9.44 Call	Bond Future	4104.6500	4.1047	4459.7300	4.4597	8.651	0.0000	0.0000
2026/05/14	2044	05/08/2027	9.44 Put	Bond Future	6396.1000	6.3961	5982.1500	5.9822	6.472	0.0000	0.0000
2026/05/14	2046	06/08/2026		Bond Future	146.9138	146.9138	145.0866	145.0866	1.244	0.0000	0.0000
2026/05/14	2046	06/08/2026	122.38 Call	Bond Future	24533.7600	24.5338	22706.5700	22.7066	7.448	0.0000	0.0000
2026/05/14	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	
2026/05/14	2046	05/11/2026		Bond Future	147.2874	147.2874	145.4265	145.4265	1.263	0.0000	0.0000
2026/05/14	2046	05/11/2026	125.48 Call	Bond Future	21807.4100	21.8074	19946.4600	19.9465	8.534	0.0000	0.0000
2026/05/14	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2046	04/02/2027		Bond Future	150.1491	150.1491	148.2518	148.2518	1.264	0.0000	0.0000
2026/05/14	2046	04/02/2027	131.09 Call	Bond Future	19059.0600	19.0591	17161.7900	17.1618	9.955	0.0000	0.0000
2026/05/14	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2046	06/05/2027		Bond Future	150.7223	150.7223	148.7871	148.7871	1.284	0.0000	0.0000
2026/05/14	2046	06/05/2027	148.99 Call	Bond Future	1732.3000	1.7323	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/14	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	202.8600	0.2029	100.000	0.0000	0.0000
2026/05/14	2046	05/08/2027		Bond Future	153.4980	153.4980	151.5278	151.5278	1.284	0.0000	0.0000
2026/05/14	2046	05/08/2027	149.17 Call	Bond Future	4328.0400	4.3280	2357.8300	2.3578	45.522	0.0000	0.0000
2026/05/14	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2050	06/08/2026		Bond Future	147.7418	147.7418	146.6129	146.6129	0.764	0.0000	0.0000
2026/05/14	2050	06/08/2026	123.27 Call	Bond Future	24471.8300	24.4718	23342.8900	23.3429	4.613	0.0000	0.0000
2026/05/14	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2050	05/11/2026		Bond Future	150.4646	150.4646	149.3149	149.3149	0.764	0.0000	0.0000
2026/05/14	2050	05/11/2026	123.84 Call	Bond Future	26624.6000	26.6246	25474.8600	25.4749	4.318	0.0000	0.0000
2026/05/14	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2050	04/02/2027		Bond Future	150.8853	150.8853	149.7131	149.7131	0.777	0.0000	0.0000
2026/05/14	2050	04/02/2027	132.39 Call	Bond Future	18495.3100	18.4953	17323.0500	17.3231	6.338	0.0000	0.0000
2026/05/14	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2050	06/05/2027		Bond Future	153.8639	153.8639	152.6683	152.6683	0.777	0.0000	0.0000
2026/05/14	2050	06/05/2027	150.46 Call	Bond Future	3403.9300	3.4039	2208.3400	2.2083	35.124	0.0000	0.0000
2026/05/14	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	2050	05/08/2027		Bond Future	154.1386	154.1386	152.9216	152.9216	0.790	0.0000	0.0000
2026/05/14	2050	05/08/2027	152.97 Call	Bond Future	1168.5600	1.1686	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/14	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	48.4000	0.0484	100.000	0.0000	0.0000
2026/05/14	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/14	AL37	06/08/2026		Index Future	1281.5500	1281.5500	1283.9480	1283.9480	0.187	0.0000	0.0000
2026/05/14	AL37	05/11/2026		Index Future	1305.1170	1305.1170	1307.5580	1307.5580	0.187	0.0000	0.0000
2026/05/14	AL37	04/02/2027		Index Future	1330.1670	1330.1670	1332.6520	1332.6520	0.187	0.0000	0.0000
2026/05/14	AL37	06/05/2027		Index Future	1356.1250	1356.1250	1358.6580	1358.6580	0.187	0.0000	0.0000
2026/05/14	AL37	05/08/2027		Index Future	1380.5730	1380.5730	1383.1570	1383.1570	0.187	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	
2026/05/14	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/14	AL7T	06/08/2026	Index Future		1653.8140	1653.8140	1660.2090	1660.2090	0.387	0.0000	0.0000
2026/05/14	AL7T	05/11/2026	Index Future		1684.2260	1684.2260	1690.7390	1690.7390	0.387	0.0000	0.0000
2026/05/14	AL7T	04/02/2027	Index Future		1716.5530	1716.5530	1723.1870	1723.1870	0.386	0.0000	0.0000
2026/05/14	AL7T	06/05/2027	Index Future		1750.0510	1750.0510	1756.8130	1756.8130	0.386	0.0000	0.0000
2026/05/14	AL7T	05/08/2027	Index Future		1781.6010	1781.6010	1788.4920	1788.4920	0.387	0.0000	0.0000
2026/05/14	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/14	ALBI	06/08/2026	Index Future		1395.7360	1395.7360	1402.2480	1402.2480	0.467	0.0000	0.0000
2026/05/14	ALBI	05/11/2026	Index Future		1421.4020	1421.4020	1428.0340	1428.0340	0.467	0.0000	0.0000
2026/05/14	ALBI	04/02/2027	Index Future		1448.6840	1448.6840	1455.4410	1455.4410	0.466	0.0000	0.0000
2026/05/14	ALBI	06/05/2027	Index Future		1476.9550	1476.9550	1483.8420	1483.8420	0.466	0.0000	0.0000
2026/05/14	ALBI	05/08/2027	Index Future		1503.5820	1503.5820	1510.5980	1510.5980	0.467	0.0000	0.0000
2026/05/14	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/14	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/14	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/14	ES33	06/08/2026		Bond Future	9.2302	94.1834	9.1719	94.4659	0.632	0.0000	0.0000
2026/05/14	ES33	06/08/2026	12.02 Call	Bond Future	12314.7700	12.3148	12597.2600	12.5973	2.294	0.0000	0.0000
2026/05/14	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES33	05/11/2026		Bond Future	9.3105	92.1263	9.2494	92.4140	0.657	0.0000	0.0000
2026/05/14	ES33	05/11/2026	10.83 Call	Bond Future	6797.9300	6.7979	7085.5800	7.0856	4.231	0.0000	0.0000
2026/05/14	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES33	04/02/2027		Bond Future	9.3852	93.9168	9.3211	94.2098	0.684	0.0000	0.0000
2026/05/14	ES33	04/02/2027	9.70 Call	Bond Future	1420.1900	1.4202	1713.2100	1.7132	20.632	0.0000	0.0000
2026/05/14	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES33	06/05/2027		Bond Future	9.4544	91.9748	9.3869	92.2735	0.713	0.0000	0.0000
2026/05/14	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES33	06/05/2027	8.80 Put	Bond Future	2950.5300	2.9505	2651.7700	2.6518	10.126	0.0000	0.0000
2026/05/14	ES33	05/08/2027		Bond Future	9.5613	93.6652	9.4902	93.9698	0.744	0.0000	0.0000
2026/05/14	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	
2026/05/14	ES33	05/08/2027	9.27 Put	Bond Future	1255.2600	1.2553	950.6600	0.9507	24.266	0.0000	0.0000
2026/05/14	ES42	06/08/2026		Bond Future	9.7910	92.2604	9.7078	92.8738	0.850	0.0000	0.0000
2026/05/14	ES42	06/08/2026	12.65 Call	Bond Future	17786.0900	17.7861	18399.4600	18.3995	3.449	0.0000	0.0000
2026/05/14	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES42	05/11/2026		Bond Future	9.8588	89.6969	9.7729	90.3215	0.872	0.0000	0.0000
2026/05/14	ES42	05/11/2026	11.66 Call	Bond Future	11732.1100	11.7321	12356.6800	12.3567	5.324	0.0000	0.0000
2026/05/14	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES42	04/02/2027		Bond Future	9.9204	91.4405	9.8316	92.0771	0.895	0.0000	0.0000
2026/05/14	ES42	04/02/2027	10.29 Call	Bond Future	2580.5700	2.5806	3217.1700	3.2172	24.669	0.0000	0.0000
2026/05/14	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES42	06/05/2027		Bond Future	9.9812	88.9812	9.8895	89.6302	0.919	0.0000	0.0000
2026/05/14	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES42	06/05/2027	9.33 Put	Bond Future	4761.1800	4.7612	4112.1800	4.1122	13.631	0.0000	0.0000
2026/05/14	ES42	05/08/2027		Bond Future	10.0634	90.6142	9.9685	91.2756	0.943	0.0000	0.0000
2026/05/14	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	ES42	05/08/2027	9.84 Put	Bond Future	1567.7900	1.5678	906.4500	0.9065	42.183	0.0000	0.0000
2026/05/14	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/14	GOVI	06/08/2026		GOVI	1368.6490	1368.6490	1375.2600	1375.2600	0.483	0.0000	0.0000
2026/05/14	GOVI	06/08/2026	1,189. Call 00	GOVI	1796490.0000	179.6490	1862600.0000	186.2600	3.680	0.0000	0.0000
2026/05/14	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	GOVI	05/11/2026		GOVI	1393.8170	1393.8170	1400.5500	1400.5500	0.483	0.0000	0.0000
2026/05/14	GOVI	05/11/2026	1,277. Call 00	GOVI	1168170.0000	116.8170	1235500.0000	123.5500	5.764	0.0000	0.0000
2026/05/14	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	GOVI	04/02/2027		GOVI	1420.5700	1420.5700	1427.4290	1427.4290	0.483	0.0000	0.0000
2026/05/14	GOVI	04/02/2027	1,369. Call 00	GOVI	515700.0000	51.5700	584290.0000	58.4290	13.300	0.0000	0.0000
2026/05/14	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	GOVI	06/05/2027		GOVI	1448.2920	1448.2920	1455.2830	1455.2830	0.483	0.0000	0.0000
2026/05/14	GOVI	06/05/2027	1,427. Call 00	GOVI	212920.0000	21.2920	282830.0000	28.2830	32.834	0.0000	0.0000
2026/05/14	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	GOVI	05/08/2027		GOVI	1474.4020	1474.4020	1481.5250	1481.5250	0.483	0.0000	0.0000
2026/05/14	GOVI	05/08/2027	1,465. Call 00	GOVI	94020.0000	9.4020	165250.0000	16.5250	75.760	0.0000	0.0000
2026/05/14	GOVI	05/08/2027	1,465. Put 00	GOVI	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	
2026/05/14	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/14	I258	06/08/2026		Bond Future	135.1511	135.1511	135.1560	135.1560	0.004	0.0000	0.0000
2026/05/14	I258	06/08/2026	112.95 Call	Bond Future	22202.3871	22.2024	22207.1807	22.2072	0.022	0.0000	0.0000
2026/05/14	I258	06/08/2026	112.95 Put	Bond Future	1.2671	0.0013	1.1707	0.0012	7.603	0.0000	0.0000
2026/05/14	I258	05/11/2026		Bond Future	137.6420	137.6420	137.6468	137.6468	0.003	0.0000	0.0000
2026/05/14	I258	05/11/2026	114.95 Call	Bond Future	22721.7967	22.7218	22725.8243	22.7258	0.018	0.0000	0.0000
2026/05/14	I258	05/11/2026	114.95 Put	Bond Future	29.7867	0.0298	29.0743	0.0291	2.392	0.0000	0.0000
2026/05/14	I258	04/02/2027		Bond Future	137.3985	137.3985	137.4031	137.4031	0.003	0.0000	0.0000
2026/05/14	I258	04/02/2027	118.90 Call	Bond Future	18783.1454	18.7831	18784.9777	18.7850	0.010	0.0000	0.0000
2026/05/14	I258	04/02/2027	118.90 Put	Bond Future	284.6654	0.2847	281.9277	0.2819	0.962	0.0000	0.0000
2026/05/14	I258	06/05/2027		Bond Future	140.1110	140.1110	140.1155	140.1155	0.003	0.0000	0.0000
2026/05/14	I258	06/05/2027	134.78 Call	Bond Future	8569.8446	8.5698	8565.7522	8.5658	0.048	0.0000	0.0000
2026/05/14	I258	06/05/2027	134.78 Put	Bond Future	3238.8346	3.2388	3230.2122	3.2302	0.266	0.0000	0.0000
2026/05/14	I258	05/08/2027		Bond Future	139.7084	139.7084	139.7134	139.7134	0.004	0.0000	0.0000
2026/05/14	I258	05/08/2027	138.93 Call	Bond Future	6589.0943	6.5891	6584.9325	6.5849	0.063	0.0000	0.0000
2026/05/14	I258	05/08/2027	138.93 Put	Bond Future	5810.6943	5.8107	5801.5125	5.8015	0.158	0.0000	0.0000
2026/05/14	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/14	IGOV	06/08/2026		Index Future	455.2910	455.2910	453.3710	453.3710	0.422	0.0000	0.0000
2026/05/14	IGOV	05/11/2026		Index Future	463.7740	463.7740	461.8170	461.8170	0.422	0.0000	0.0000
2026/05/14	IGOV	04/02/2027		Index Future	472.7830	472.7830	470.7870	470.7870	0.422	0.0000	0.0000
2026/05/14	IGOV	06/05/2027		Index Future	482.1140	482.1140	480.0790	480.0790	0.422	0.0000	0.0000
2026/05/14	IGOV	05/08/2027		Index Future	490.9100	490.9100	488.8390	488.8390	0.422	0.0000	0.0000
2026/05/14	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/14	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/14	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/14	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/14	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/14	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/14	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/14	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/14	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/14	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/14	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/14	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/14	R033	06/08/2026		Bond Future	8.5686	110.7710	8.5155	111.0481	0.620	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	
2026/05/14	R033	06/08/2026	10.25 Call	Bond Future	8417.0700	8.4171	8679.4300	8.6794	3.117	0.0000	0.0000
2026/05/14	R033	06/08/2026	10.25 Put	Bond Future	100.3800	0.1004	85.6400	0.0856	14.684	0.0000	0.0000
2026/05/14	R033	05/11/2026		Bond Future	8.6268	107.7448	8.5709	108.0268	0.648	0.0000	0.0000
2026/05/14	R033	05/11/2026	9.33 Call	Bond Future	4458.2200	4.4582	4661.8300	4.6618	4.567	0.0000	0.0000
2026/05/14	R033	05/11/2026	9.33 Put	Bond Future	990.3200	0.9903	911.8800	0.9119	7.921	0.0000	0.0000
2026/05/14	R033	04/02/2027		Bond Future	8.6740	109.8141	8.6151	110.1013	0.679	0.0000	0.0000
2026/05/14	R033	04/02/2027	8.65 Call	Bond Future	2368.7700	2.3688	2511.5300	2.5115	6.027	0.0000	0.0000
2026/05/14	R033	04/02/2027	8.65 Put	Bond Future	2485.6500	2.4857	2341.1300	2.3411	5.814	0.0000	0.0000
2026/05/14	R033	06/05/2027		Bond Future	8.7170	106.9141	8.6548	107.2069	0.714	0.0000	0.0000
2026/05/14	R033	06/05/2027	7.93 Call	Bond Future	1104.2400	1.1042	1187.8600	1.1879	7.573	0.0000	0.0000
2026/05/14	R033	06/05/2027	7.93 Put	Bond Future	4883.5900	4.8836	4674.4200	4.6744	4.283	0.0000	0.0000
2026/05/14	R033	05/08/2027		Bond Future	8.8005	108.8544	8.7345	109.1530	0.750	0.0000	0.0000
2026/05/14	R033	05/08/2027	8.54 Call	Bond Future	2220.4600	2.2205	2352.7500	2.3528	5.958	0.0000	0.0000
2026/05/14	R033	05/08/2027	8.54 Put	Bond Future	3404.7300	3.4047	3238.4900	3.2385	4.883	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.70 Put	Bond Future	6688.4400	6.6884	6366.6100	6.3666	4.812	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.70 Call	Bond Future	142.9600	0.1430	166.7800	0.1668	16.662	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.90 Put	Bond Future	5508.4200	5.5084	5201.3200	5.2013	5.575	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.90 Call	Bond Future	246.2700	0.2463	284.8200	0.2848	15.654	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.34 Call	Bond Future	773.1500	0.7732	869.2600	0.8693	12.431	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.34 Put	Bond Future	3280.8500	3.2809	3031.3100	3.0313	7.606	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.95 Put	Bond Future	5224.8400	5.2248	4922.3500	4.9224	5.789	0.0000	0.0000
2026/05/14	R035	06/08/2026	7.95 Call	Bond Future	280.4300	0.2804	323.5900	0.3236	15.391	0.0000	0.0000
2026/05/14	R035	06/08/2026		Bond Future	8.7540	104.6885	8.6961	105.0341	0.661	0.0000	0.0000
2026/05/14	R035	06/08/2026	11.06 Call	Bond Future	12636.7500	12.6368	12977.0500	12.9771	2.693	0.0000	0.0000
2026/05/14	R035	06/08/2026	11.06 Put	Bond Future	29.0500	0.0291	23.7000	0.0237	18.417	0.0000	0.0000
2026/05/14	R035	06/08/2026	10.22 Call	Bond Future	8448.0500	8.4481	8767.3800	8.7674	3.780	0.0000	0.0000
2026/05/14	R035	06/08/2026	10.22 Put	Bond Future	179.7100	0.1797	153.3900	0.1534	14.646	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.72 Call	Bond Future	5951.5400	5.9515	6244.1800	6.2442	4.917	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.72 Put	Bond Future	400.0900	0.4001	347.0800	0.3471	13.250	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.22 Put	Bond Future	890.6300	0.8906	787.8900	0.7879	11.536	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.22 Call	Bond Future	3619.8800	3.6199	3862.7900	3.8628	6.710	0.0000	0.0000
2026/05/14	R035	06/08/2026	10.13 Call	Bond Future	7994.1800	7.9942	8309.9400	8.3099	3.950	0.0000	0.0000
2026/05/14	R035	06/08/2026	10.13 Put	Bond Future	207.3100	0.2073	177.4200	0.1774	14.418	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.63 Call	Bond Future	5513.8900	5.5139	5799.5700	5.7996	5.181	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.63 Put	Bond Future	462.5300	0.4625	402.5600	0.4026	12.966	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.13 Put	Bond Future	1025.6600	1.0257	910.8500	0.9109	11.194	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.13 Call	Bond Future	3235.3900	3.2354	3466.2300	3.4662	7.135	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.29 Put	Bond Future	3499.7700	3.4998	3241.9700	3.2420	7.366	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	
2026/05/14	R035	06/08/2026	8.29 Call	Bond Future	683.7600	0.6838	771.6100	0.7716	12.848	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.79 Put	Bond Future	1731.6300	1.7316	1562.6200	1.5626	9.760	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.79 Call	Bond Future	1946.0800	1.9461	2122.7200	2.1227	9.077	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.39 Call	Bond Future	4380.8700	4.3809	4643.8600	4.6439	6.003	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.39 Put	Bond Future	679.9700	0.6800	597.3100	0.5973	12.156	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.71 Call	Bond Future	5902.6300	5.9026	6194.5300	6.1945	4.945	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.71 Put	Bond Future	406.5800	0.4066	352.8300	0.3528	13.220	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.21 Call	Bond Future	3576.4900	3.5765	3818.1000	3.8181	6.756	0.0000	0.0000
2026/05/14	R035	06/08/2026	9.21 Put	Bond Future	904.7800	0.9048	800.7400	0.8007	11.499	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.71 Put	Bond Future	1951.5900	1.9516	1768.3100	1.7683	9.391	0.0000	0.0000
2026/05/14	R035	06/08/2026	8.71 Call	Bond Future	1688.9500	1.6890	1851.3200	1.8513	9.614	0.0000	0.0000
2026/05/14	R035	05/11/2026	9.80 Call	Bond Future	6420.4000	6.4204	6696.6000	6.6966	4.302	0.0000	0.0000
2026/05/14	R035	05/11/2026	9.80 Put	Bond Future	869.7100	0.8697	794.0800	0.7941	8.696	0.0000	0.0000
2026/05/14	R035	05/11/2026	9.30 Call	Bond Future	4257.7200	4.2577	4492.3100	4.4923	5.510	0.0000	0.0000
2026/05/14	R035	05/11/2026	9.30 Put	Bond Future	1460.7700	1.4608	1343.5300	1.3435	8.026	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.80 Put	Bond Future	2475.3200	2.4753	2299.2700	2.2993	7.112	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.80 Call	Bond Future	2413.9500	2.4140	2589.7300	2.5897	7.282	0.0000	0.0000
2026/05/14	R035	05/11/2026		Bond Future	8.8105	102.0920	8.7502	102.4438	0.685	0.0000	0.0000
2026/05/14	R035	05/11/2026	10.03 Call	Bond Future	7464.5900	7.4646	7755.1700	7.7552	3.893	0.0000	0.0000
2026/05/14	R035	05/11/2026	10.03 Put	Bond Future	681.1100	0.6811	619.8600	0.6199	8.993	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.97 Call	Bond Future	2989.6300	2.9896	3187.2500	3.1873	6.610	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.97 Put	Bond Future	2067.1600	2.0672	1912.9500	1.9130	7.460	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.47 Call	Bond Future	1485.9000	1.4859	1616.3900	1.6164	8.782	0.0000	0.0000
2026/05/14	R035	05/11/2026	8.47 Put	Bond Future	3493.2000	3.4932	3271.8600	3.2719	6.336	0.0000	0.0000
2026/05/14	R035	05/11/2026	7.97 Put	Bond Future	5684.8100	5.6848	5402.6400	5.4026	4.964	0.0000	0.0000
2026/05/14	R035	05/11/2026	7.97 Call	Bond Future	635.6300	0.6356	705.2900	0.7053	10.959	0.0000	0.0000
2026/05/14	R035	04/02/2027	7.70 Put	Bond Future	7492.9700	7.4930	7196.1700	7.1962	3.961	0.0000	0.0000
2026/05/14	R035	04/02/2027	7.70 Call	Bond Future	626.4800	0.6265	688.0700	0.6881	9.831	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.20 Put	Bond Future	5080.0800	5.0801	4828.0900	4.8281	4.960	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.20 Call	Bond Future	1247.1800	1.2472	1353.5800	1.3536	8.531	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.85 Call	Bond Future	2853.5300	2.8535	3034.7900	3.0348	6.352	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.85 Put	Bond Future	2905.5900	2.9056	2728.4600	2.7285	6.096	0.0000	0.0000
2026/05/14	R035	04/02/2027		Bond Future	8.8592	104.0524	8.7962	104.4108	0.711	0.0000	0.0000
2026/05/14	R035	04/02/2027	9.02 Call	Bond Future	3415.3200	3.4153	3615.0800	3.6151	5.849	0.0000	0.0000
2026/05/14	R035	04/02/2027	9.02 Put	Bond Future	2507.8300	2.5078	2349.2000	2.3492	6.325	0.0000	0.0000
2026/05/14	R035	04/02/2027	9.43 Call	Bond Future	4947.9100	4.9479	5186.3900	5.1864	4.820	0.0000	0.0000
2026/05/14	R035	04/02/2027	9.43 Put	Bond Future	1774.5300	1.7745	1654.6200	1.6546	6.757	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.93 Call	Bond Future	3112.1000	3.1121	3302.2100	3.3022	6.109	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.93 Put	Bond Future	2711.1200	2.7111	2542.8400	2.5428	6.207	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	
2026/05/14	R035	04/02/2027	8.43 Put	Bond Future	4179.8900	4.1799	3953.8300	3.9538	5.408	0.0000	0.0000
2026/05/14	R035	04/02/2027	8.43 Call	Bond Future	1705.4500	1.7055	1837.7800	1.8378	7.759	0.0000	0.0000
2026/05/14	R035	06/05/2027		Bond Future	8.8994	101.5780	8.8336	101.9433	0.739	0.0000	0.0000
2026/05/14	R035	06/05/2027	8.25 Call	Bond Future	1575.4300	1.5754	1695.1600	1.6952	7.600	0.0000	0.0000
2026/05/14	R035	06/05/2027	8.25 Put	Bond Future	5257.2300	5.2572	5011.6400	5.0116	4.671	0.0000	0.0000
2026/05/14	R035	05/08/2027		Bond Future	8.9718	103.4230	8.9028	103.7954	0.769	0.0000	0.0000
2026/05/14	R035	05/08/2027	8.72 Call	Bond Future	2726.6200	2.7266	2894.3500	2.8944	6.152	0.0000	0.0000
2026/05/14	R035	05/08/2027	8.72 Put	Bond Future	4094.2900	4.0943	3889.6500	3.8897	4.998	0.0000	0.0000
2026/05/14	R038	06/08/2026		Bond Future	9.1722	115.9823	9.1042	116.5044	0.742	0.0000	0.0000
2026/05/14	R038	06/08/2026	11.77 Call	Bond Future	17643.9300	17.6439	18161.9300	18.1619	2.936	0.0000	0.0000
2026/05/14	R038	06/08/2026	11.77 Put	Bond Future	18.5700	0.0186	14.4400	0.0144	22.240	0.0000	0.0000
2026/05/14	R038	05/11/2026		Bond Future	9.2350	112.6098	9.1644	113.1414	0.765	0.0000	0.0000
2026/05/14	R038	05/11/2026	10.72 Call	Bond Future	11153.7300	11.1537	11609.4700	11.6095	4.086	0.0000	0.0000
2026/05/14	R038	05/11/2026	10.72 Put	Bond Future	749.8600	0.7499	674.0400	0.6740	10.111	0.0000	0.0000
2026/05/14	R038	04/02/2027		Bond Future	9.2903	114.7725	9.2170	115.3141	0.789	0.0000	0.0000
2026/05/14	R038	04/02/2027	9.60 Call	Bond Future	5239.9400	5.2399	5566.0800	5.5661	6.224	0.0000	0.0000
2026/05/14	R038	04/02/2027	9.60 Put	Bond Future	2992.7600	2.9928	2777.3300	2.7773	7.198	0.0000	0.0000
2026/05/14	R038	06/05/2027		Bond Future	9.3428	111.5281	9.2666	112.0801	0.816	0.0000	0.0000
2026/05/14	R038	06/05/2027	8.71 Call	Bond Future	2249.8200	2.2498	2439.7600	2.4398	8.442	0.0000	0.0000
2026/05/14	R038	06/05/2027	8.71 Put	Bond Future	6952.2400	6.9522	6590.1300	6.5901	5.209	0.0000	0.0000
2026/05/14	R038	05/08/2027		Bond Future	9.4227	113.5518	9.3433	114.1143	0.842	0.0000	0.0000
2026/05/14	R038	05/08/2027	9.15 Call	Bond Future	3701.1400	3.7011	3956.3100	3.9563	6.894	0.0000	0.0000
2026/05/14	R038	05/08/2027	9.15 Put	Bond Future	5650.4000	5.6504	5343.0600	5.3431	5.439	0.0000	0.0000
2026/05/14	R053	06/08/2026	8.10 Put	Bond Future	16495.1400	16.4951	15467.3100	15.4673	6.231	0.0000	0.0000
2026/05/14	R053	06/08/2026	8.10 Call	Bond Future	191.1000	0.1911	246.6900	0.2467	29.089	0.0000	0.0000
2026/05/14	R053	06/08/2026	8.60 Put	Bond Future	10189.2600	10.1893	9280.4300	9.2804	8.919	0.0000	0.0000
2026/05/14	R053	06/08/2026	8.60 Call	Bond Future	714.6400	0.7146	889.2300	0.8892	24.430	0.0000	0.0000
2026/05/14	R053	06/08/2026	9.10 Call	Bond Future	2301.0300	2.3010	2714.4900	2.7145	17.968	0.0000	0.0000
2026/05/14	R053	06/08/2026	9.10 Put	Bond Future	5488.4600	5.4885	4818.5000	4.8185	12.207	0.0000	0.0000
2026/05/14	R053	06/08/2026		Bond Future	9.3699	126.1971	9.2769	127.2805	0.993	0.0000	0.0000
2026/05/14	R053	06/08/2026	12.28 Call	Bond Future	27116.6700	27.1167	28191.9700	28.1920	3.965	0.0000	0.0000
2026/05/14	R053	06/08/2026	12.28 Put	Bond Future	30.8300	0.0308	22.7100	0.0227	26.338	0.0000	0.0000
2026/05/14	R053	06/08/2026	9.60 Call	Bond Future	5332.3200	5.3323	6005.4600	6.0055	12.624	0.0000	0.0000
2026/05/14	R053	06/08/2026	9.60 Put	Bond Future	2722.2700	2.7223	2311.9900	2.3120	15.071	0.0000	0.0000
2026/05/14	R053	05/11/2026		Bond Future	9.4199	122.6323	9.3241	123.7354	1.017	0.0000	0.0000
2026/05/14	R053	05/11/2026	11.21 Call	Bond Future	18853.6800	18.8537	19829.3100	19.8293	5.175	0.0000	0.0000
2026/05/14	R053	05/11/2026	11.21 Put	Bond Future	997.0700	0.9971	869.6400	0.8696	12.780	0.0000	0.0000
2026/05/14	R053	04/02/2027		Bond Future	9.4639	124.9877	9.3653	126.1116	1.041	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	
2026/05/14	R053	04/02/2027	9.99 Call	Bond Future	9750.0200	9.7500	10496.3400	10.4963	7.655	0.0000	0.0000
2026/05/14	R053	04/02/2027	9.99 Put	Bond Future	4035.6000	4.0356	3657.9600	3.6580	9.358	0.0000	0.0000
2026/05/14	R053	06/05/2027		Bond Future	9.5053	121.5642	9.4039	122.7101	1.067	0.0000	0.0000
2026/05/14	R053	06/05/2027	8.92 Call	Bond Future	3837.4100	3.8374	4264.0400	4.2640	11.118	0.0000	0.0000
2026/05/14	R053	06/05/2027	8.92 Put	Bond Future	10711.6100	10.7116	9992.3500	9.9924	6.715	0.0000	0.0000
2026/05/14	R053	05/08/2027		Bond Future	9.5651	123.7702	9.4605	124.9374	1.093	0.0000	0.0000
2026/05/14	R053	05/08/2027	9.28 Call	Bond Future	5905.9100	5.9059	6449.7200	6.4497	9.208	0.0000	0.0000
2026/05/14	R053	05/08/2027	9.28 Put	Bond Future	9133.6000	9.1336	8510.2300	8.5102	6.825	0.0000	0.0000
2026/05/14	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/14	R186	06/08/2026	8.57 Call	Bond Future	51.9000	0.0519	51.5900	0.0516	0.597	0.0000	0.0000
2026/05/14	R186	06/08/2026	8.57 Put	Bond Future	51.9000	0.0519	51.5900	0.0516	0.597	0.0000	0.0000
2026/05/14	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/14	R186	05/11/2026	8.12 Call	Bond Future	36.9800	0.0370	36.8800	0.0369	0.270	0.0000	0.0000
2026/05/14	R186	05/11/2026	8.12 Put	Bond Future	36.9800	0.0370	36.8800	0.0369	0.270	0.0000	0.0000
2026/05/14	R202	06/08/2026		Bond Future	301.4366	301.4366	301.4478	301.4478	0.004	0.0000	0.0000
2026/05/14	R202	06/08/2026	278.86 Call	Bond Future	22576.6000	22.5766	22587.8400	22.5878	0.050	0.0000	0.0000
2026/05/14	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R202	05/11/2026		Bond Future	306.9921	306.9921	307.0035	307.0035	0.004	0.0000	0.0000
2026/05/14	R202	05/11/2026	280.46 Call	Bond Future	26532.1200	26.5321	26543.5400	26.5435	0.043	0.0000	0.0000
2026/05/14	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R202	04/02/2027		Bond Future	307.4269	307.4269	307.4379	307.4379	0.004	0.0000	0.0000
2026/05/14	R202	04/02/2027	294.73 Call	Bond Future	12696.8600	12.6969	12707.8900	12.7079	0.087	0.0000	0.0000
2026/05/14	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R202	06/05/2027		Bond Future	313.4955	313.4955	313.5064	313.5064	0.003	0.0000	0.0000
2026/05/14	R202	06/05/2027	306.99 Call	Bond Future	6505.4900	6.5055	6516.3900	6.5164	0.168	0.0000	0.0000
2026/05/14	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R202	05/08/2027		Bond Future	313.6134	313.6134	313.6253	313.6253	0.004	0.0000	0.0000
2026/05/14	R202	05/08/2027	312.97 Call	Bond Future	643.3700	0.6434	655.3300	0.6553	1.859	0.0000	0.0000
2026/05/14	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R209	06/08/2026		Bond Future	8.9082	85.3218	8.8506	85.6486	0.646	0.0000	0.0000
2026/05/14	R209	06/08/2026	11.39 Call	Bond Future	12679.0100	12.6790	13001.5300	13.0015	2.544	0.0000	0.0000
2026/05/14	R209	06/08/2026	11.39 Put	Bond Future	23.7000	0.0237	19.4000	0.0194	18.143	0.0000	0.0000
2026/05/14	R209	05/11/2026		Bond Future	8.9613	83.7232	8.9016	84.0558	0.666	0.0000	0.0000
2026/05/14	R209	05/11/2026	10.32 Call	Bond Future	7754.2400	7.7542	8033.4800	8.0335	3.601	0.0000	0.0000
2026/05/14	R209	05/11/2026	10.32 Put	Bond Future	618.1400	0.6181	564.7100	0.5647	8.644	0.0000	0.0000
2026/05/14	R209	04/02/2027	8.96 Call	Bond Future	2698.4800	2.6985	2866.6100	2.8666	6.231	0.0000	0.0000
2026/05/14	R209	04/02/2027	8.96 Put	Bond Future	2952.8200	2.9528	2782.0600	2.7821	5.783	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	
2026/05/14	R209	04/02/2027	8.03 Put	Bond Future	6376.4600	6.3765	6111.5600	6.1116	4.154	0.0000	0.0000
2026/05/14	R209	04/02/2027	8.03 Call	Bond Future	823.6100	0.8236	897.6000	0.8976	8.984	0.0000	0.0000
2026/05/14	R209	04/02/2027		Bond Future	9.0065	85.3309	8.9446	85.6698	0.688	0.0000	0.0000
2026/05/14	R209	04/02/2027	9.28 Call	Bond Future	3734.6400	3.7346	3934.3700	3.9344	5.348	0.0000	0.0000
2026/05/14	R209	04/02/2027	9.28 Put	Bond Future	2258.7700	2.2588	2119.6100	2.1196	6.161	0.0000	0.0000
2026/05/14	R209	06/05/2027		Bond Future	9.0487	83.8443	8.9843	84.1897	0.711	0.0000	0.0000
2026/05/14	R209	06/05/2027	8.41 Call	Bond Future	1610.0900	1.6101	1726.3000	1.7263	7.218	0.0000	0.0000
2026/05/14	R209	06/05/2027	8.41 Put	Bond Future	5121.2400	5.1212	4891.9900	4.8920	4.476	0.0000	0.0000
2026/05/14	R209	06/05/2027	9.32 Call	Bond Future	4037.0100	4.0370	4238.7700	4.2388	4.998	0.0000	0.0000
2026/05/14	R209	06/05/2027	9.32 Put	Bond Future	2599.5400	2.5995	2455.8400	2.4558	5.528	0.0000	0.0000
2026/05/14	R209	06/05/2027	8.25 Put	Bond Future	5754.2700	5.7543	5510.4100	5.5104	4.238	0.0000	0.0000
2026/05/14	R209	06/05/2027	8.25 Call	Bond Future	1334.4400	1.3344	1436.0400	1.4360	7.614	0.0000	0.0000
2026/05/14	R209	05/08/2027		Bond Future	9.1177	85.3672	9.0508	85.7193	0.735	0.0000	0.0000
2026/05/14	R209	05/08/2027	8.87 Call	Bond Future	2738.8500	2.7389	2899.1100	2.8991	5.851	0.0000	0.0000
2026/05/14	R209	05/08/2027	8.87 Put	Bond Future	4050.2500	4.0503	3858.4400	3.8584	4.736	0.0000	0.0000
2026/05/14	R210	06/08/2026		Bond Future	267.2437	267.2437	267.2486	267.2486	0.002	0.0000	0.0000
2026/05/14	R210	06/08/2026	259.84 Call	Bond Future	7403.6900	7.4037	7408.6000	7.4086	0.066	0.0000	0.0000
2026/05/14	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R210	05/11/2026		Bond Future	268.6310	268.6310	268.6358	268.6358	0.002	0.0000	0.0000
2026/05/14	R210	05/11/2026	253.33 Call	Bond Future	15300.9600	15.3010	15305.7900	15.3058	0.032	0.0000	0.0000
2026/05/14	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R210	04/02/2027		Bond Future	273.8501	273.8501	273.8546	273.8546	0.002	0.0000	0.0000
2026/05/14	R210	04/02/2027	266.03 Call	Bond Future	7820.1000	7.8201	7824.5500	7.8246	0.057	0.0000	0.0000
2026/05/14	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R210	06/05/2027		Bond Future	275.6316	275.6316	275.6358	275.6358	0.002	0.0000	0.0000
2026/05/14	R210	06/05/2027	271.13 Call	Bond Future	4501.5600	4.5016	4505.7600	4.5058	0.093	0.0000	0.0000
2026/05/14	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R210	05/08/2027		Bond Future	280.7090	280.7090	280.7143	280.7143	0.002	0.0000	0.0000
2026/05/14	R210	05/08/2027	276.01 Call	Bond Future	4699.0200	4.6990	4704.3100	4.7043	0.113	0.0000	0.0000
2026/05/14	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R213	06/08/2026		Bond Future	8.3115	98.2449	8.2630	98.4202	0.583	0.0000	0.0000
2026/05/14	R213	06/08/2026	9.69 Call	Bond Future	4943.0900	4.9431	5103.5200	5.1035	3.246	0.0000	0.0000
2026/05/14	R213	06/08/2026	9.69 Put	Bond Future	114.2900	0.1143	99.4400	0.0994	12.993	0.0000	0.0000
2026/05/14	R213	05/11/2026		Bond Future	8.3719	96.4821	8.3203	96.6605	0.617	0.0000	0.0000
2026/05/14	R213	05/11/2026	8.75 Call	Bond Future	2244.0800	2.2441	2356.0100	2.3560	4.988	0.0000	0.0000
2026/05/14	R213	05/11/2026	8.75 Put	Bond Future	951.3400	0.9513	884.8500	0.8849	6.989	0.0000	0.0000
2026/05/14	R213	04/02/2027		Bond Future	8.4199	98.3347	8.3645	98.5163	0.658	0.0000	0.0000
2026/05/14	R213	04/02/2027	8.14 Call	Bond Future	1123.3800	1.1234	1197.3000	1.1973	6.580	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	
2026/05/14	R213	04/02/2027	8.14 Put	Bond Future	2045.5900	2.0456	1937.8300	1.9378	5.268	0.0000	0.0000
2026/05/14	R213	06/05/2027		Bond Future	8.4554	96.7004	8.3959	96.8856	0.704	0.0000	0.0000
2026/05/14	R213	06/05/2027	7.56 Call	Bond Future	572.0200	0.5720	617.3900	0.6174	7.932	0.0000	0.0000
2026/05/14	R213	06/05/2027	7.56 Put	Bond Future	3403.7900	3.4038	3264.0100	3.2640	4.107	0.0000	0.0000
2026/05/14	R213	06/05/2027	9.25 Call	Bond Future	3394.5200	3.3945	3522.9800	3.5230	3.784	0.0000	0.0000
2026/05/14	R213	06/05/2027	9.25 Put	Bond Future	964.6000	0.9646	907.9100	0.9079	5.877	0.0000	0.0000
2026/05/14	R213	06/05/2027	8.13 Put	Bond Future	2210.8900	2.2109	2101.2400	2.1012	4.960	0.0000	0.0000
2026/05/14	R213	06/05/2027	8.13 Call	Bond Future	1193.3700	1.1934	1268.8700	1.2689	6.327	0.0000	0.0000
2026/05/14	R213	05/08/2027		Bond Future	8.5461	98.4579	8.4816	98.6468	0.755	0.0000	0.0000
2026/05/14	R213	05/08/2027	8.27 Call	Bond Future	1361.2400	1.3612	1443.0400	1.4430	6.009	0.0000	0.0000
2026/05/14	R213	05/08/2027	8.27 Put	Bond Future	2172.8200	2.1728	2065.7700	2.0658	4.927	0.0000	0.0000
2026/05/14	R214	06/08/2026		Bond Future	9.3796	80.2950	9.2967	80.8425	0.885	0.0000	0.0000
2026/05/14	R214	06/08/2026	11.97 Call	Bond Future	14698.8800	14.6989	15239.6100	15.2396	3.679	0.0000	0.0000
2026/05/14	R214	06/08/2026	11.97 Put	Bond Future	29.7100	0.0297	22.9000	0.0229	22.922	0.0000	0.0000
2026/05/14	R214	05/11/2026		Bond Future	9.4367	78.4592	9.3512	79.0167	0.906	0.0000	0.0000
2026/05/14	R214	05/11/2026	10.97 Call	Bond Future	9797.3500	9.7974	10276.2800	10.2763	4.888	0.0000	0.0000
2026/05/14	R214	05/11/2026	10.97 Put	Bond Future	689.2500	0.6893	610.7200	0.6107	11.394	0.0000	0.0000
2026/05/14	R214	04/02/2027		Bond Future	9.4886	79.9658	9.4004	80.5338	0.930	0.0000	0.0000
2026/05/14	R214	04/02/2027	9.90 Call	Bond Future	5079.9000	5.0799	5439.3700	5.4394	7.076	0.0000	0.0000
2026/05/14	R214	04/02/2027	9.90 Put	Bond Future	2505.6000	2.5056	2297.0600	2.2971	8.323	0.0000	0.0000
2026/05/14	R214	06/05/2027		Bond Future	9.5343	78.2269	9.4433	78.8059	0.954	0.0000	0.0000
2026/05/14	R214	06/05/2027	8.88 Call	Bond Future	2021.6800	2.0217	2224.4000	2.2244	10.027	0.0000	0.0000
2026/05/14	R214	06/05/2027	8.88 Put	Bond Future	6325.3900	6.3254	5949.0800	5.9491	5.949	0.0000	0.0000
2026/05/14	R214	05/08/2027		Bond Future	9.6015	79.6480	9.5076	80.2379	0.978	0.0000	0.0000
2026/05/14	R214	05/08/2027	9.32 Call	Bond Future	3348.7500	3.3488	3620.9900	3.6210	8.130	0.0000	0.0000
2026/05/14	R214	05/08/2027	9.32 Put	Bond Future	5135.2300	5.1352	4817.5900	4.8176	6.186	0.0000	0.0000
2026/05/14	R248	06/08/2026	9.00 Call	Bond Future	1178.1600	1.1782	1415.8300	1.4158	20.173	0.0000	0.0000
2026/05/14	R248	06/08/2026	9.00 Put	Bond Future	5230.7100	5.2307	4655.8700	4.6559	10.990	0.0000	0.0000
2026/05/14	R248	06/08/2026	10.00 Call	Bond Future	5873.7100	5.8737	6471.3600	6.4714	10.175	0.0000	0.0000
2026/05/14	R248	06/08/2026	10.00 Put	Bond Future	1312.5500	1.3126	1097.6900	1.0977	16.370	0.0000	0.0000
2026/05/14	R248	06/08/2026		Bond Future	9.4521	97.5005	9.3590	98.3131	0.985	0.0000	0.0000
2026/05/14	R248	06/08/2026	12.37 Call	Bond Future	20673.2800	20.6733	21480.0000	21.4800	3.902	0.0000	0.0000
2026/05/14	R248	06/08/2026	12.37 Put	Bond Future	21.9500	0.0220	16.1600	0.0162	26.378	0.0000	0.0000
2026/05/14	R248	05/11/2026		Bond Future	9.5063	94.8366	9.4104	95.6638	1.008	0.0000	0.0000
2026/05/14	R248	05/11/2026	11.31 Call	Bond Future	14351.1000	14.3511	15083.9700	15.0840	5.107	0.0000	0.0000
2026/05/14	R248	05/11/2026	11.31 Put	Bond Future	739.2800	0.7393	644.9200	0.6449	12.764	0.0000	0.0000
2026/05/14	R248	04/02/2027		Bond Future	9.5555	96.6578	9.4568	97.5007	1.033	0.0000	0.0000
2026/05/14	R248	04/02/2027	10.11 Call	Bond Future	7513.7300	7.5137	8077.3700	8.0774	7.501	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	
2026/05/14	R248	04/02/2027	10.11 Put	Bond Future	2996.1800	2.9962	2716.8800	2.7169	9.322	0.0000	0.0000
2026/05/14	R248	06/05/2027		Bond Future	9.5988	94.1026	9.4972	94.9618	1.058	0.0000	0.0000
2026/05/14	R248	06/05/2027	9.05 Call	Bond Future	3029.8600	3.0299	3359.0800	3.3591	10.866	0.0000	0.0000
2026/05/14	R248	06/05/2027	9.05 Put	Bond Future	7827.0100	7.8270	7297.0000	7.2970	6.772	0.0000	0.0000
2026/05/14	R248	05/08/2027		Bond Future	9.6615	95.8114	9.5568	96.6867	1.084	0.0000	0.0000
2026/05/14	R248	05/08/2027	9.37 Call	Bond Future	4447.5000	4.4475	4853.8200	4.8538	9.136	0.0000	0.0000
2026/05/14	R248	05/08/2027	9.37 Put	Bond Future	6916.4100	6.9164	6447.4100	6.4474	6.781	0.0000	0.0000
2026/05/14	R2R9	06/08/2026		Bond Future	9.2923	107.8736	9.2244	108.3895	0.731	0.0000	0.0000
2026/05/14	R2R9	06/08/2026	101.74 Call	Bond Future	94754.1000	94.7541	95270.0000	95.2700	0.544	0.0000	0.0000
2026/05/14	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R2R9	05/11/2026		Bond Future	9.3553	104.8577	9.2850	105.3829	0.752	0.0000	0.0000
2026/05/14	R2R9	05/11/2026	98.56 Call	Bond Future	93887.6100	93.8876	94412.8600	94.4129	0.559	0.0000	0.0000
2026/05/14	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R2R9	04/02/2027		Bond Future	9.4113	106.8716	9.3384	107.4067	0.775	0.0000	0.0000
2026/05/14	R2R9	04/02/2027	9.89 Call	Bond Future	5706.4600	5.7065	6057.7900	6.0578	6.157	0.0000	0.0000
2026/05/14	R2R9	04/02/2027	9.89 Put	Bond Future	2287.4300	2.2874	2103.6500	2.1037	8.034	0.0000	0.0000
2026/05/14	R2R9	06/05/2027		Bond Future	9.4648	103.9772	9.3892	104.5226	0.799	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	8.83 Call	Bond Future	2286.3600	2.2864	2475.3400	2.4753	8.266	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	8.83 Put	Bond Future	6994.6500	6.9947	6638.2100	6.6382	5.096	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	9.64 Call	Bond Future	5114.6600	5.1147	5422.2800	5.4223	6.014	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	9.64 Put	Bond Future	3865.3300	3.8653	3627.5300	3.6275	6.152	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	8.94 Put	Bond Future	6453.1300	6.4531	6112.9900	6.1130	5.271	0.0000	0.0000
2026/05/14	R2R9	06/05/2027	8.94 Call	Bond Future	2581.8800	2.5819	2787.1600	2.7872	7.951	0.0000	0.0000
2026/05/14	R2R9	05/08/2027		Bond Future	9.5437	105.8641	9.4651	106.4199	0.823	0.0000	0.0000
2026/05/14	R2R9	05/08/2027	9.26 Call	Bond Future	3702.7900	3.7028	3954.4200	3.9544	6.796	0.0000	0.0000
2026/05/14	R2R9	05/08/2027	9.26 Put	Bond Future	5730.0400	5.7300	5425.8800	5.4259	5.308	0.0000	0.0000
2026/05/14	R4R2	06/08/2026		Bond Future	9.4823	108.8692	9.3939	109.6139	0.932	0.0000	0.0000
2026/05/14	R4R2	06/08/2026	102.06 Call	Bond Future	95451.8800	95.4519	96196.6200	96.1966	0.780	0.0000	0.0000
2026/05/14	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R4R2	05/11/2026		Bond Future	9.5455	105.7454	9.4541	106.5036	0.957	0.0000	0.0000
2026/05/14	R4R2	05/11/2026	98.76 Call	Bond Future	94522.7900	94.5228	95280.9700	95.2810	0.802	0.0000	0.0000
2026/05/14	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	R4R2	04/02/2027		Bond Future	9.6022	107.7763	9.5078	108.5489	0.983	0.0000	0.0000
2026/05/14	R4R2	04/02/2027	10.13 Call	Bond Future	6691.3700	6.6914	7211.0400	7.2110	7.766	0.0000	0.0000
2026/05/14	R4R2	04/02/2027	10.13 Put	Bond Future	2523.4700	2.5235	2270.5800	2.2706	10.022	0.0000	0.0000
2026/05/14	R4R2	06/05/2027		Bond Future	9.6565	104.7735	9.5589	105.5610	1.011	0.0000	0.0000
2026/05/14	R4R2	06/05/2027	9.00 Call	Bond Future	2764.2200	2.7642	3045.7900	3.0458	10.186	0.0000	0.0000
2026/05/14	R4R2	06/05/2027	9.00 Put	Bond Future	8235.0400	8.2350	7729.1600	7.7292	6.143	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	
2026/05/14	R4R2	05/08/2027		Bond Future	9.7338	106.6747	9.6327	107.4770	1.039	0.0000	0.0000
2026/05/14	R4R2	05/08/2027	9.44 Call	Bond Future	4259.4700	4.2595	4628.1300	4.6281	8.655	0.0000	0.0000
2026/05/14	R4R2	05/08/2027	9.44 Put	Bond Future	6616.1600	6.6162	6182.5300	6.1825	6.554	0.0000	0.0000
2026/05/14	RR87	06/08/2026		Bond Future	7.2606	100.8714	7.2432	100.8776	0.239	0.0000	0.0000
2026/05/14	RR87	06/08/2026	6.53 Call	Bond Future	6.1455	0.0061	6.4674	0.0065	5.238	0.0000	0.0000
2026/05/14	RR87	06/08/2026	6.53 Put	Bond Future	264.5855	0.2646	258.7874	0.2588	2.191	0.0000	0.0000
2026/05/14	RR87	05/11/2026		Bond Future	6.8772	102.7066	6.8234	102.7127	0.782	0.0000	0.0000
2026/05/14	RR87	05/11/2026	5.27 Call	Bond Future	0.1105	0.0001	0.1413	0.0001	27.845	0.0000	0.0000
2026/05/14	RR87	05/11/2026	5.27 Put	Bond Future	184.4405	0.1844	178.3113	0.1783	3.323	0.0000	0.0000
2026/05/14	RR88	06/08/2026		Bond Future	7.6730	104.2859	7.6720	104.2870	0.012	0.0000	0.0000
2026/05/14	RR88	06/08/2026	6.79 Call	Bond Future	24.9685	0.0250	24.4383	0.0244	2.124	0.0000	0.0000
2026/05/14	RR88	06/08/2026	6.79 Put	Bond Future	1085.8785	1.0859	1084.2083	1.0842	0.154	0.0000	0.0000
2026/05/14	RR88	05/11/2026		Bond Future	7.7214	105.5388	7.7203	105.5400	0.014	0.0000	0.0000
2026/05/14	RR88	05/11/2026	6.71 Call	Bond Future	48.4424	0.0484	48.0933	0.0481	0.721	0.0000	0.0000
2026/05/14	RR88	05/11/2026	6.71 Put	Bond Future	1106.5824	1.1066	1105.0933	1.1051	0.135	0.0000	0.0000
2026/05/14	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/14	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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