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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/05/2026 TO 15/05/2026

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
2026/05/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/15	2029	06/08/2026		Bond Future	150.7431	150.7431	150.4163	0.217	0.0000	0.0000
2026/05/15	2029	06/08/2026	144.10 Call	Bond Future	6643.1300	6.6431	6316.3100	4.920	0.0000	0.0000
2026/05/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2029	05/11/2026		Bond Future	152.0359	152.0359	151.6955	0.224	0.0000	0.0000
2026/05/15	2029	05/11/2026	147.56 Call	Bond Future	4475.9200	4.4759	4135.5400	7.605	0.0000	0.0000
2026/05/15	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	
2026/05/15	2029	04/02/2027		Bond Future	154.9894	154.9894	154.6319	154.6319	0.231	0.0000	0.0000
2026/05/15	2029	04/02/2027	149.72 Call	Bond Future	5269.3700	5.2694	4911.9300	4.9119	6.783	0.0000	0.0000
2026/05/15	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2029	06/05/2027		Bond Future	156.5271	156.5271	156.1617	156.1617	0.233	0.0000	0.0000
2026/05/15	2029	06/05/2027	153.32 Call	Bond Future	3207.0500	3.2071	2841.6600	2.8417	11.393	0.0000	0.0000
2026/05/15	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2029	05/08/2027		Bond Future	159.4119	159.4119	159.0601	159.0601	0.221	0.0000	0.0000
2026/05/15	2029	05/08/2027	156.72 Call	Bond Future	2691.9200	2.6919	2340.0600	2.3401	13.071	0.0000	0.0000
2026/05/15	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2030	06/08/2026		Bond Future	8.1148	99.9151	8.2648	99.4716	1.848	0.0000	0.0000
2026/05/15	2030	06/08/2026	9.22 Call	Bond Future	3347.4400	3.3474	2957.9100	2.9579	11.637	0.0000	0.0000
2026/05/15	2030	06/08/2026	9.22 Put	Bond Future	136.0400	0.1360	189.9800	0.1900	39.650	0.0000	0.0000
2026/05/15	2030	06/08/2026	7.21 Put	Bond Future	2790.6100	2.7906	3208.3500	3.2084	14.969	0.0000	0.0000
2026/05/15	2030	06/08/2026	7.21 Call	Bond Future	63.1000	0.0631	37.3700	0.0374	40.777	0.0000	0.0000
2026/05/15	2030	06/08/2026	7.71 Put	Bond Future	1519.9400	1.5199	1860.3500	1.8604	22.396	0.0000	0.0000
2026/05/15	2030	06/08/2026	7.71 Call	Bond Future	310.9100	0.3109	207.8500	0.2079	33.148	0.0000	0.0000
2026/05/15	2030	06/08/2026	8.06 Call	Bond Future	744.1700	0.7442	545.0700	0.5451	26.755	0.0000	0.0000
2026/05/15	2030	06/08/2026	8.06 Put	Bond Future	906.7400	0.9067	1151.1100	1.1511	26.950	0.0000	0.0000
2026/05/15	2030	05/11/2026		Bond Future	8.1669	101.7329	8.3318	101.2761	2.019	0.0000	0.0000
2026/05/15	2030	05/11/2026	8.39 Call	Bond Future	1484.5300	1.4845	1219.1000	1.2191	17.880	0.0000	0.0000
2026/05/15	2030	05/11/2026	8.39 Put	Bond Future	867.0600	0.8671	1058.4100	1.0584	22.069	0.0000	0.0000
2026/05/15	2030	04/02/2027		Bond Future	8.1993	99.6784	8.3826	99.2058	2.236	0.0000	0.0000
2026/05/15	2030	04/02/2027	7.82 Call	Bond Future	716.3100	0.7163	552.9200	0.5529	22.810	0.0000	0.0000
2026/05/15	2030	04/02/2027	7.82 Put	Bond Future	1702.9100	1.7029	2012.0700	2.0121	18.155	0.0000	0.0000
2026/05/15	2030	06/05/2027		Bond Future	8.2360	101.6246	8.4386	101.1418	2.460	0.0000	0.0000
2026/05/15	2030	06/05/2027	7.27 Call	Bond Future	350.3600	0.3504	263.4200	0.2634	24.814	0.0000	0.0000
2026/05/15	2030	06/05/2027	7.27 Put	Bond Future	2692.9400	2.6929	3088.7300	3.0887	14.697	0.0000	0.0000
2026/05/15	2030	05/08/2027		Bond Future	8.3522	99.4629	8.5721	98.9848	2.633	0.0000	0.0000
2026/05/15	2030	05/08/2027	8.11 Call	Bond Future	1001.5500	1.0016	800.9300	0.8009	20.031	0.0000	0.0000
2026/05/15	2030	05/08/2027	8.11 Put	Bond Future	1531.5000	1.5315	1808.9700	1.8090	18.118	0.0000	0.0000
2026/05/15	2031	06/08/2026		Bond Future	116.5685	116.5685	116.5723	116.5723	0.003	0.0000	0.0000
2026/05/15	2031	06/08/2026	113.81 Call	Bond Future	2773.2500	2.7733	2776.3700	2.7764	0.113	0.0000	0.0000
2026/05/15	2031	06/08/2026	113.81 Put	Bond Future	14.7200	0.0147	14.1000	0.0141	4.212	0.0000	0.0000
2026/05/15	2031	05/11/2026		Bond Future	118.7169	118.7169	118.7146	118.7146	0.002	0.0000	0.0000
2026/05/15	2031	05/11/2026	111.49 Call	Bond Future	7226.9200	7.2269	7224.6400	7.2246	0.032	0.0000	0.0000
2026/05/15	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/05/15	2031	04/02/2027		Bond Future	118.5462	118.5462	118.5366	118.5366	0.008	0.0000	0.0000
2026/05/15	2031	04/02/2027	116.18 Call	Bond Future	2527.7300	2.5277	2518.5500	2.5186	0.363	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	
2026/05/15	2031	04/02/2027	116.18 Put	Bond Future	161.5800	0.1616	161.9900	0.1620	0.254	0.0000	0.0000
2026/05/15	2031	06/05/2027		Bond Future	120.8864	120.8864	120.8755	120.8755	0.009	0.0000	0.0000
2026/05/15	2031	06/05/2027	116.87 Call	Bond Future	4056.3700	4.0564	4045.6100	4.0456	0.265	0.0000	0.0000
2026/05/15	2031	06/05/2027	116.87 Put	Bond Future	39.9900	0.0400	40.1500	0.0402	0.400	0.0000	0.0000
2026/05/15	2031	05/08/2027		Bond Future	120.5808	120.5808	120.5871	120.5871	0.005	0.0000	0.0000
2026/05/15	2031	05/08/2027	121.41 Call	Bond Future	654.8200	0.6548	651.0400	0.6510	0.577	0.0000	0.0000
2026/05/15	2031	05/08/2027	121.41 Put	Bond Future	1484.0600	1.4841	1473.9900	1.4740	0.679	0.0000	0.0000
2026/05/15	2032	06/08/2026		Bond Future	8.4050	102.3193	8.5515	101.6774	1.743	0.0000	0.0000
2026/05/15	2032	06/08/2026	10.12 Call	Bond Future	7282.2500	7.2823	6671.5400	6.6715	8.386	0.0000	0.0000
2026/05/15	2032	06/08/2026	10.12 Put	Bond Future	80.3900	0.0804	111.5400	0.1115	38.749	0.0000	0.0000
2026/05/15	2032	05/11/2026		Bond Future	8.4598	100.0215	8.6160	99.3627	1.847	0.0000	0.0000
2026/05/15	2032	05/11/2026	9.16 Call	Bond Future	3737.7300	3.7377	3259.4200	3.2594	12.797	0.0000	0.0000
2026/05/15	2032	05/11/2026	9.16 Put	Bond Future	826.7900	0.8268	1007.2900	1.0073	21.831	0.0000	0.0000
2026/05/15	2032	04/02/2027		Bond Future	8.5022	101.9422	8.6696	101.2638	1.969	0.0000	0.0000
2026/05/15	2032	04/02/2027	8.48 Call	Bond Future	1964.2400	1.9642	1634.6600	1.6347	16.779	0.0000	0.0000
2026/05/15	2032	04/02/2027	8.48 Put	Bond Future	2054.7100	2.0547	2403.5300	2.4035	16.977	0.0000	0.0000
2026/05/15	2032	06/05/2027		Bond Future	8.5397	99.7710	8.7179	99.0784	2.087	0.0000	0.0000
2026/05/15	2032	06/05/2027	7.80 Call	Bond Future	961.5800	0.9616	791.3000	0.7913	17.708	0.0000	0.0000
2026/05/15	2032	06/05/2027	7.80 Put	Bond Future	3901.3000	3.9013	4423.5800	4.4236	13.387	0.0000	0.0000
2026/05/15	2032	05/08/2027		Bond Future	8.6221	101.5829	8.8086	100.8911	2.163	0.0000	0.0000
2026/05/15	2032	05/08/2027	8.42 Call	Bond Future	1911.8500	1.9119	1616.5000	1.6165	15.448	0.0000	0.0000
2026/05/15	2032	05/08/2027	8.42 Put	Bond Future	2668.3200	2.6683	3064.8000	3.0648	14.859	0.0000	0.0000
2026/05/15	2033	06/08/2026		Bond Future	147.1602	147.1602	146.6186	146.6186	0.368	0.0000	0.0000
2026/05/15	2033	06/08/2026	134.25 Call	Bond Future	12910.1700	12.9102	12368.5500	12.3686	4.195	0.0000	0.0000
2026/05/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2033	05/11/2026		Bond Future	148.2846	148.2846	147.7256	147.7256	0.377	0.0000	0.0000
2026/05/15	2033	05/11/2026	137.26 Call	Bond Future	11024.6000	11.0246	10465.6400	10.4656	5.070	0.0000	0.0000
2026/05/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2033	04/02/2027		Bond Future	151.1651	151.1651	150.5851	150.5851	0.384	0.0000	0.0000
2026/05/15	2033	04/02/2027	142.71 Call	Bond Future	8455.1100	8.4551	7875.0900	7.8751	6.860	0.0000	0.0000
2026/05/15	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2033	06/05/2027		Bond Future	152.5227	152.5227	151.9304	151.9304	0.388	0.0000	0.0000
2026/05/15	2033	06/05/2027	151.21 Call	Bond Future	1312.6800	1.3127	720.3600	0.7204	45.123	0.0000	0.0000
2026/05/15	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2033	05/08/2027		Bond Future	155.3339	155.3339	154.7504	154.7504	0.376	0.0000	0.0000
2026/05/15	2033	05/08/2027	153.15 Call	Bond Future	2183.8700	2.1839	1600.3500	1.6004	26.720	0.0000	0.0000
2026/05/15	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	
2026/05/15	2037	06/08/2026		Bond Future	9.0149	96.8296	9.1694	95.8271	1.715	0.0000	0.0000
2026/05/15	2037	06/08/2026	11.71 Call	Bond Future	15657.2300	15.6572	14665.6000	14.6656	6.333	0.0000	0.0000
2026/05/15	2037	06/08/2026	11.71 Put	Bond Future	14.5500	0.0146	25.4000	0.0254	74.570	0.0000	0.0000
2026/05/15	2037	06/08/2026	11.30 Call	Bond Future	13539.6200	13.5396	12563.7200	12.5637	7.208	0.0000	0.0000
2026/05/15	2037	06/08/2026	11.30 Put	Bond Future	42.4500	0.0425	69.0300	0.0690	62.615	0.0000	0.0000
2026/05/15	2037	06/08/2026	10.70 Call	Bond Future	10354.8000	10.3548	9420.5000	9.4205	9.023	0.0000	0.0000
2026/05/15	2037	06/08/2026	10.70 Put	Bond Future	140.3300	0.1403	208.5100	0.2085	48.585	0.0000	0.0000
2026/05/15	2037	06/08/2026	10.02 Put	Bond Future	423.0800	0.4231	578.1500	0.5782	36.653	0.0000	0.0000
2026/05/15	2037	06/08/2026	10.02 Call	Bond Future	6699.9600	6.7000	5852.5500	5.8526	12.648	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.83 Call	Bond Future	10920.6500	10.9207	9985.4300	9.9854	8.564	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.83 Put	Bond Future	462.6700	0.4627	553.2800	0.5533	19.584	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.23 Call	Bond Future	7904.3600	7.9044	7070.3900	7.0704	10.551	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.23 Put	Bond Future	830.2700	0.8303	1022.1300	1.0221	23.108	0.0000	0.0000
2026/05/15	2037	05/11/2026	9.46 Put	Bond Future	1815.9300	1.8159	2184.6800	2.1847	20.306	0.0000	0.0000
2026/05/15	2037	05/11/2026	9.46 Call	Bond Future	4278.8200	4.2788	3621.7400	3.6217	15.357	0.0000	0.0000
2026/05/15	2037	05/11/2026		Bond Future	9.0692	98.5913	9.2303	97.5655	1.777	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.62 Call	Bond Future	9859.0300	9.8590	8952.9300	8.9529	9.191	0.0000	0.0000
2026/05/15	2037	05/11/2026	10.62 Put	Bond Future	565.3500	0.5654	685.0800	0.6851	21.178	0.0000	0.0000
2026/05/15	2037	04/02/2027		Bond Future	9.1161	96.2261	9.2846	95.1738	1.848	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.51 Call	Bond Future	4757.4700	4.7575	4097.5900	4.0976	13.870	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.51 Put	Bond Future	2321.5500	2.3216	2713.9100	2.7139	16.901	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.81 Call	Bond Future	6052.2700	6.0523	5311.4900	5.3115	12.240	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.81 Put	Bond Future	1816.0600	1.8161	2127.5200	2.1275	17.150	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.31 Call	Bond Future	3959.0600	3.9591	3360.5600	3.3606	15.117	0.0000	0.0000
2026/05/15	2037	04/02/2027	9.31 Put	Bond Future	2749.5400	2.7495	3203.2800	3.2033	16.502	0.0000	0.0000
2026/05/15	2037	04/02/2027	8.44 Put	Bond Future	5803.0500	5.8031	6593.4200	6.5934	13.620	0.0000	0.0000
2026/05/15	2037	04/02/2027	8.44 Call	Bond Future	1422.6900	1.4227	1160.8200	1.1608	18.407	0.0000	0.0000
2026/05/15	2037	06/05/2027		Bond Future	9.1649	98.1050	9.3402	97.0313	1.913	0.0000	0.0000
2026/05/15	2037	06/05/2027	8.58 Call	Bond Future	1986.5600	1.9866	1665.0400	1.6650	16.185	0.0000	0.0000
2026/05/15	2037	06/05/2027	8.58 Put	Bond Future	5687.1100	5.6871	6439.2600	6.4393	13.226	0.0000	0.0000
2026/05/15	2037	05/08/2027		Bond Future	9.2427	95.6283	9.4232	94.5479	1.953	0.0000	0.0000
2026/05/15	2037	05/08/2027	9.05 Call	Bond Future	3323.1400	3.3231	2835.3200	2.8353	14.679	0.0000	0.0000
2026/05/15	2037	05/08/2027	9.05 Put	Bond Future	4494.6700	4.4947	5087.1900	5.0872	13.183	0.0000	0.0000
2026/05/15	2038	06/08/2026		Bond Future	161.4661	161.4661	161.1499	161.1499	0.196	0.0000	0.0000
2026/05/15	2038	06/08/2026	144.72 Call	Bond Future	16746.1000	16.7461	16429.8700	16.4299	1.888	0.0000	0.0000
2026/05/15	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2038	05/11/2026		Bond Future	164.4418	164.4418	164.1114	164.1114	0.201	0.0000	0.0000
2026/05/15	2038	05/11/2026	146.31 Call	Bond Future	18131.8000	18.1318	17801.4000	17.8014	1.822	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
2026/05/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2038	04/02/2027		Bond Future	165.3874	165.3874	165.0400	0.210	0.0000	0.0000
2026/05/15	2038	04/02/2027	153.83 Call	Bond Future	11557.3700	11.5574	11210.0200	3.005	0.0000	0.0000
2026/05/15	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2038	06/05/2027		Bond Future	168.6521	168.6521	168.2962	0.211	0.0000	0.0000
2026/05/15	2038	06/05/2027	166.10 Call	Bond Future	2552.1200	2.5521	2196.1900	13.946	0.0000	0.0000
2026/05/15	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2038	05/08/2027		Bond Future	169.4610	169.4610	169.1221	0.200	0.0000	0.0000
2026/05/15	2038	05/08/2027	169.13 Call	Bond Future	330.9600	0.3310	0.0000	(100.000)	0.0000	0.0000
2026/05/15	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	7.9400	100.000	0.0000	0.0000
2026/05/15	2040	06/08/2026		Bond Future	9.2863	98.1125	9.4403	96.9696	1.659	0.0000
2026/05/15	2040	06/08/2026	12.19 Call	Bond Future	18691.0500	18.6911	17557.4600	6.065	0.0000	0.0000
2026/05/15	2040	06/08/2026	12.19 Put	Bond Future	12.3700	0.0124	21.6700	0.0217	75.182	0.0000
2026/05/15	2040	05/11/2026		Bond Future	9.3427	99.8975	9.5027	98.7287	1.712	0.0000
2026/05/15	2040	05/11/2026	11.06 Call	Bond Future	12177.9200	12.1779	11117.2300	8.710	0.0000	0.0000
2026/05/15	2040	05/11/2026	11.06 Put	Bond Future	605.9600	0.6060	714.1500	0.7142	17.854	0.0000
2026/05/15	2040	05/11/2026	11.27 Call	Bond Future	13348.9900	13.3490	12266.2300	12.2662	8.111	0.0000
2026/05/15	2040	05/11/2026	11.27 Put	Bond Future	499.5000	0.4995	585.6200	0.5856	17.241	0.0000
2026/05/15	2040	05/11/2026	10.67 Call	Bond Future	9988.3100	9.9883	8996.9300	8.9969	9.925	0.0000
2026/05/15	2040	05/11/2026	10.67 Put	Bond Future	864.2200	0.8642	1041.7200	1.0417	20.539	0.0000
2026/05/15	2040	05/11/2026	9.91 Put	Bond Future	1803.5900	1.8036	2159.5200	2.1595	19.735	0.0000
2026/05/15	2040	05/11/2026	9.91 Call	Bond Future	5860.3100	5.8603	5047.3600	5.0474	13.872	0.0000
2026/05/15	2040	04/02/2027	10.17 Call	Bond Future	7455.6100	7.4556	6587.3500	6.5874	11.646	0.0000
2026/05/15	2040	04/02/2027	10.17 Put	Bond Future	2038.7300	2.0387	2368.6000	2.3686	16.180	0.0000
2026/05/15	2040	04/02/2027	9.67 Call	Bond Future	5024.5500	5.0246	4301.7000	4.3017	14.386	0.0000
2026/05/15	2040	04/02/2027	9.67 Put	Bond Future	3042.4400	3.0424	3517.7200	3.5177	15.622	0.0000
2026/05/15	2040	04/02/2027	8.78 Put	Bond Future	6456.2400	6.4562	7330.4600	7.3305	13.541	0.0000
2026/05/15	2040	04/02/2027	8.78 Call	Bond Future	1860.0100	1.8600	1536.1000	1.5361	17.414	0.0000
2026/05/15	2040	04/02/2027		Bond Future	9.3929	97.3070	9.5595	96.1088	1.773	0.0000
2026/05/15	2040	04/02/2027	9.93 Call	Bond Future	6255.1600	6.2552	5446.4300	5.4464	12.929	0.0000
2026/05/15	2040	04/02/2027	9.93 Put	Bond Future	2464.6000	2.4646	2854.0000	2.8540	15.800	0.0000
2026/05/15	2040	06/05/2027		Bond Future	9.4447	99.2070	9.6172	97.9846	1.826	0.0000
2026/05/15	2040	06/05/2027	8.88 Call	Bond Future	2457.2600	2.4573	2070.0300	2.0700	15.759	0.0000
2026/05/15	2040	06/05/2027	8.88 Put	Bond Future	6616.2900	6.6163	7451.4500	7.4515	12.623	0.0000
2026/05/15	2040	05/08/2027		Bond Future	9.5220	96.4995	9.6991	95.2679	1.859	0.0000
2026/05/15	2040	05/08/2027	9.33 Call	Bond Future	3990.9200	3.9909	3423.4800	3.4235	14.218	0.0000
2026/05/15	2040	05/08/2027	9.33 Put	Bond Future	5352.1400	5.3521	6016.3200	6.0163	12.410	0.0000
2026/05/15	2043	06/08/2026		Bond Future	125.2991	125.2991	125.3046	125.3046	0.004	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	
2026/05/15	2043	06/08/2026	110.88 Call	Bond Future	14419.9059	14.4199	14425.0582	14.4251	0.036	0.0000	0.0000
2026/05/15	2043	06/08/2026	110.88 Put	Bond Future	0.7759	0.0008	0.4982	0.0005	35.795	0.0000	0.0000
2026/05/15	2043	05/11/2026		Bond Future	127.6084	127.6084	127.6074	127.6074	0.001	0.0000	0.0000
2026/05/15	2043	05/11/2026	112.84 Call	Bond Future	14785.8657	14.7859	14781.6015	14.7816	0.029	0.0000	0.0000
2026/05/15	2043	05/11/2026	112.84 Put	Bond Future	17.4557	0.0175	14.2315	0.0142	18.471	0.0000	0.0000
2026/05/15	2043	04/02/2027		Bond Future	127.1697	127.1697	127.1608	127.1608	0.007	0.0000	0.0000
2026/05/15	2043	04/02/2027	117.63 Call	Bond Future	9908.9985	9.9090	9869.1983	9.8692	0.402	0.0000	0.0000
2026/05/15	2043	04/02/2027	117.63 Put	Bond Future	369.3185	0.3693	338.3583	0.3384	8.383	0.0000	0.0000
2026/05/15	2043	06/05/2027		Bond Future	129.6802	129.6802	129.6700	129.6700	0.008	0.0000	0.0000
2026/05/15	2043	06/05/2027	127.48 Call	Bond Future	4660.1247	4.6601	4570.8429	4.5708	1.916	0.0000	0.0000
2026/05/15	2043	06/05/2027	127.48 Put	Bond Future	2459.9647	2.4600	2380.8329	2.3808	3.217	0.0000	0.0000
2026/05/15	2043	05/08/2027		Bond Future	129.0855	129.0855	129.0941	129.0941	0.007	0.0000	0.0000
2026/05/15	2043	05/08/2027	129.56 Call	Bond Future	3613.2659	3.6133	3516.3372	3.5163	2.683	0.0000	0.0000
2026/05/15	2043	05/08/2027	129.56 Put	Bond Future	4087.7459	4.0877	3982.2572	3.9823	2.581	0.0000	0.0000
2026/05/15	2044	06/08/2026		Bond Future	9.4129	94.6493	9.5563	93.4941	1.523	0.0000	0.0000
2026/05/15	2044	06/08/2026	12.42 Call	Bond Future	20332.1400	20.3321	19186.9600	19.1870	5.632	0.0000	0.0000
2026/05/15	2044	06/08/2026	12.42 Put	Bond Future	12.3800	0.0124	22.4300	0.0224	81.179	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.25 Call	Bond Future	1961.1700	1.9612	1497.8200	1.4978	23.626	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.25 Put	Bond Future	3299.7200	3.2997	3991.6000	3.9916	20.968	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.00 Call	Bond Future	1173.6700	1.1737	865.7100	0.8657	26.239	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.00 Put	Bond Future	4622.9200	4.6229	5470.1900	5.4702	18.328	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.75 Call	Bond Future	4279.2700	4.2793	3526.9200	3.5269	17.581	0.0000	0.0000
2026/05/15	2044	06/08/2026	9.75 Put	Bond Future	1597.1200	1.5971	2000.0000	2.0000	25.225	0.0000	0.0000
2026/05/15	2044	05/11/2026		Bond Future	9.4664	96.3713	9.6148	95.1901	1.568	0.0000	0.0000
2026/05/15	2044	05/11/2026	11.34 Call	Bond Future	13996.4600	13.9965	12948.2400	12.9482	7.489	0.0000	0.0000
2026/05/15	2044	05/11/2026	11.34 Put	Bond Future	598.1700	0.5982	731.1500	0.7312	22.231	0.0000	0.0000
2026/05/15	2044	04/02/2027		Bond Future	9.5142	93.8383	9.6682	92.6278	1.618	0.0000	0.0000
2026/05/15	2044	04/02/2027	10.18 Call	Bond Future	7562.1400	7.5621	6701.1800	6.7012	11.385	0.0000	0.0000
2026/05/15	2044	04/02/2027	10.18 Put	Bond Future	2492.7200	2.4927	2842.2600	2.8423	14.022	0.0000	0.0000
2026/05/15	2044	06/05/2027		Bond Future	9.5633	95.6705	9.7222	94.4356	1.662	0.0000	0.0000
2026/05/15	2044	06/05/2027	9.08 Call	Bond Future	3004.6000	3.0046	2571.2600	2.5713	14.423	0.0000	0.0000
2026/05/15	2044	06/05/2027	9.08 Put	Bond Future	6915.9400	6.9159	7717.5300	7.7175	11.590	0.0000	0.0000
2026/05/15	2044	05/08/2027		Bond Future	9.6345	93.0241	9.7972	91.7792	1.688	0.0000	0.0000
2026/05/15	2044	05/08/2027	9.44 Call	Bond Future	4459.7300	4.4597	3868.1200	3.8681	13.266	0.0000	0.0000
2026/05/15	2044	05/08/2027	9.44 Put	Bond Future	5982.1500	5.9822	6635.3900	6.6354	10.920	0.0000	0.0000
2026/05/15	2046	06/08/2026		Bond Future	145.0866	145.0866	144.3463	144.3463	0.510	0.0000	0.0000
2026/05/15	2046	06/08/2026	122.38 Call	Bond Future	22706.5700	22.7066	21966.3200	21.9663	3.260	0.0000	0.0000
2026/05/15	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	
2026/05/15	2046	05/11/2026		Bond Future	145.4265	145.4265	144.6654	144.6654	0.523	0.0000	0.0000
2026/05/15	2046	05/11/2026	125.48 Call	Bond Future	19946.4600	19.9465	19185.4300	19.1854	3.815	0.0000	0.0000
2026/05/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2046	04/02/2027		Bond Future	148.2518	148.2518	147.4660	147.4660	0.530	0.0000	0.0000
2026/05/15	2046	04/02/2027	131.09 Call	Bond Future	17161.7900	17.1618	16376.0000	16.3760	4.579	0.0000	0.0000
2026/05/15	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2046	06/05/2027		Bond Future	148.7871	148.7871	147.9857	147.9857	0.539	0.0000	0.0000
2026/05/15	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2046	06/05/2027	148.99 Put	Bond Future	202.8600	0.2029	1004.2600	1.0043	395.051	0.0000	0.0000
2026/05/15	2046	05/08/2027		Bond Future	151.5278	151.5278	150.7309	150.7309	0.526	0.0000	0.0000
2026/05/15	2046	05/08/2027	149.17 Call	Bond Future	2357.8300	2.3578	1560.9200	1.5609	33.798	0.0000	0.0000
2026/05/15	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	06/08/2026		Bond Future	146.6129	146.6129	146.6194	146.6194	0.004	0.0000	0.0000
2026/05/15	2050	06/08/2026	123.27 Call	Bond Future	23342.8900	23.3429	23349.4400	23.3494	0.028	0.0000	0.0000
2026/05/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	05/11/2026		Bond Future	149.3149	149.3149	149.3140	149.3140	0.001	0.0000	0.0000
2026/05/15	2050	05/11/2026	123.84 Call	Bond Future	25474.8600	25.4749	25474.0200	25.4740	0.003	0.0000	0.0000
2026/05/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	04/02/2027		Bond Future	149.7131	149.7131	149.7026	149.7026	0.007	0.0000	0.0000
2026/05/15	2050	04/02/2027	132.39 Call	Bond Future	17323.0500	17.3231	17312.5900	17.3126	0.060	0.0000	0.0000
2026/05/15	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	06/05/2027		Bond Future	152.6683	152.6683	152.6561	152.6561	0.008	0.0000	0.0000
2026/05/15	2050	06/05/2027	150.46 Call	Bond Future	2208.3400	2.2083	2196.0600	2.1961	0.556	0.0000	0.0000
2026/05/15	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	05/08/2027		Bond Future	152.9216	152.9216	152.9306	152.9306	0.006	0.0000	0.0000
2026/05/15	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	2050	05/08/2027	152.97 Put	Bond Future	48.4000	0.0484	39.4200	0.0394	18.554	0.0000	0.0000
2026/05/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/15	AL37	06/08/2026		Index Future	1283.9480	1283.9480	1276.9410	1276.9410	0.546	0.0000	0.0000
2026/05/15	AL37	05/11/2026		Index Future	1307.5580	1307.5580	1300.3560	1300.3560	0.551	0.0000	0.0000
2026/05/15	AL37	04/02/2027		Index Future	1332.6520	1332.6520	1325.2220	1325.2220	0.558	0.0000	0.0000
2026/05/15	AL37	06/05/2027		Index Future	1358.6580	1358.6580	1351.0690	1351.0690	0.559	0.0000	0.0000
2026/05/15	AL37	05/08/2027		Index Future	1383.1570	1383.1570	1375.6040	1375.6040	0.546	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	
2026/05/15	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/15	AL7T	06/08/2026	Index Future		1660.2090	1660.2090	1644.9120	1644.9120	0.921	0.0000	0.0000
2026/05/15	AL7T	05/11/2026	Index Future		1690.7390	1690.7390	1675.0750	1675.0750	0.926	0.0000	0.0000
2026/05/15	AL7T	04/02/2027	Index Future		1723.1870	1723.1870	1707.1070	1707.1070	0.933	0.0000	0.0000
2026/05/15	AL7T	06/05/2027	Index Future		1756.8130	1756.8130	1740.4010	1740.4010	0.934	0.0000	0.0000
2026/05/15	AL7T	05/08/2027	Index Future		1788.4920	1788.4920	1772.0060	1772.0060	0.922	0.0000	0.0000
2026/05/15	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/15	ALBI	06/08/2026	Index Future		1402.2480	1402.2480	1389.6150	1389.6150	0.901	0.0000	0.0000
2026/05/15	ALBI	05/11/2026	Index Future		1428.0340	1428.0340	1415.0960	1415.0960	0.906	0.0000	0.0000
2026/05/15	ALBI	04/02/2027	Index Future		1455.4410	1455.4410	1442.1570	1442.1570	0.913	0.0000	0.0000
2026/05/15	ALBI	06/05/2027	Index Future		1483.8420	1483.8420	1470.2840	1470.2840	0.914	0.0000	0.0000
2026/05/15	ALBI	05/08/2027	Index Future		1510.5980	1510.5980	1496.9840	1496.9840	0.901	0.0000	0.0000
2026/05/15	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/15	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	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	
2026/05/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/15	ES33	06/08/2026		Bond Future	9.1719	94.4659	9.3275	93.7149	1.697	0.0000	0.0000
2026/05/15	ES33	06/08/2026	12.02 Call	Bond Future	12597.2600	12.5973	11846.2100	11.8462	5.962	0.0000	0.0000
2026/05/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES33	05/11/2026		Bond Future	9.2494	92.4140	9.4135	91.6443	1.775	0.0000	0.0000
2026/05/15	ES33	05/11/2026	10.83 Call	Bond Future	7085.5800	7.0856	6315.9000	6.3159	10.863	0.0000	0.0000
2026/05/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES33	04/02/2027		Bond Future	9.3211	94.2098	9.4949	93.4188	1.865	0.0000	0.0000
2026/05/15	ES33	04/02/2027	9.70 Call	Bond Future	1713.2100	1.7132	922.1900	0.9222	46.172	0.0000	0.0000
2026/05/15	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES33	06/05/2027		Bond Future	9.3869	92.2735	9.5699	91.4661	1.949	0.0000	0.0000
2026/05/15	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES33	06/05/2027	8.80 Put	Bond Future	2651.7700	2.6518	3459.2600	3.4593	30.451	0.0000	0.0000
2026/05/15	ES33	05/08/2027		Bond Future	9.4902	93.9698	9.6801	93.1597	2.001	0.0000	0.0000
2026/05/15	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	
2026/05/15	ES33	05/08/2027	9.27 Put	Bond Future	950.6600	0.9507	1760.7400	1.7607	85.212	0.0000	0.0000
2026/05/15	ES42	06/08/2026		Bond Future	9.7078	92.8738	9.8564	91.7832	1.530	0.0000	0.0000
2026/05/15	ES42	06/08/2026	12.65 Call	Bond Future	18399.4600	18.3995	17308.8600	17.3089	5.927	0.0000	0.0000
2026/05/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES42	05/11/2026		Bond Future	9.7729	90.3215	9.9270	89.2061	1.577	0.0000	0.0000
2026/05/15	ES42	05/11/2026	11.66 Call	Bond Future	12356.6800	12.3567	11241.2500	11.2413	9.027	0.0000	0.0000
2026/05/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES42	04/02/2027		Bond Future	9.8316	92.0771	9.9917	90.9337	1.628	0.0000	0.0000
2026/05/15	ES42	04/02/2027	10.29 Call	Bond Future	3217.1700	3.2172	2073.8300	2.0738	35.539	0.0000	0.0000
2026/05/15	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES42	06/05/2027		Bond Future	9.8895	89.6302	10.0551	88.4634	1.675	0.0000	0.0000
2026/05/15	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES42	06/05/2027	9.33 Put	Bond Future	4112.1800	4.1122	5278.9600	5.2790	28.374	0.0000	0.0000
2026/05/15	ES42	05/08/2027		Bond Future	9.9685	91.2756	10.1380	90.0994	1.701	0.0000	0.0000
2026/05/15	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	ES42	05/08/2027	9.84 Put	Bond Future	906.4500	0.9065	2082.6200	2.0826	129.756	0.0000	0.0000
2026/05/15	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/15	GOVI	06/08/2026		GOVI	1375.2600	1375.2600	1362.5790	1362.5790	0.922	0.0000	0.0000
2026/05/15	GOVI	06/08/2026	1,189. Call 00	GOVI	1862600.0000	186.2600	1735790.0000	173.5790	6.808	0.0000	0.0000
2026/05/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	GOVI	05/11/2026		GOVI	1400.5500	1400.5500	1387.5640	1387.5640	0.927	0.0000	0.0000
2026/05/15	GOVI	05/11/2026	1,277. Call 00	GOVI	1235500.0000	123.5500	1105640.0000	110.5640	10.511	0.0000	0.0000
2026/05/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	GOVI	04/02/2027		GOVI	1427.4290	1427.4290	1414.0990	1414.0990	0.934	0.0000	0.0000
2026/05/15	GOVI	04/02/2027	1,369. Call 00	GOVI	584290.0000	58.4290	450990.0000	45.0990	22.814	0.0000	0.0000
2026/05/15	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	GOVI	06/05/2027		GOVI	1455.2830	1455.2830	1441.6780	1441.6780	0.935	0.0000	0.0000
2026/05/15	GOVI	06/05/2027	1,427. Call 00	GOVI	282830.0000	28.2830	146780.0000	14.6780	48.103	0.0000	0.0000
2026/05/15	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	GOVI	05/08/2027		GOVI	1481.5250	1481.5250	1467.8590	1467.8590	0.922	0.0000	0.0000
2026/05/15	GOVI	05/08/2027	1,465. Call 00	GOVI	165250.0000	16.5250	28590.0000	2.8590	82.699	0.0000	0.0000
2026/05/15	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/15	I258	06/08/2026		Bond Future	135.1560	135.1560	135.1612	135.1612	0.004	0.0000	0.0000
2026/05/15	I258	06/08/2026	112.95 Call	Bond Future	22207.1807	22.2072	22211.9357	22.2119	0.021	0.0000	0.0000
2026/05/15	I258	06/08/2026	112.95 Put	Bond Future	1.1707	0.0012	0.7057	0.0007	39.725	0.0000	0.0000
2026/05/15	I258	05/11/2026		Bond Future	137.6468	137.6468	137.6453	137.6453	0.001	0.0000	0.0000
2026/05/15	I258	05/11/2026	114.95 Call	Bond Future	22725.8243	22.7258	22717.5560	22.7176	0.036	0.0000	0.0000
2026/05/15	I258	05/11/2026	114.95 Put	Bond Future	29.0743	0.0291	22.2760	0.0223	23.382	0.0000	0.0000
2026/05/15	I258	04/02/2027		Bond Future	137.4031	137.4031	137.3930	137.3930	0.007	0.0000	0.0000
2026/05/15	I258	04/02/2027	118.90 Call	Bond Future	18784.9777	18.7850	18734.9405	18.7349	0.266	0.0000	0.0000
2026/05/15	I258	04/02/2027	118.90 Put	Bond Future	281.9277	0.2819	241.9305	0.2419	14.187	0.0000	0.0000
2026/05/15	I258	06/05/2027		Bond Future	140.1155	140.1155	140.1041	140.1041	0.008	0.0000	0.0000
2026/05/15	I258	06/05/2027	134.78 Call	Bond Future	8565.7522	8.5658	8395.7891	8.3958	1.984	0.0000	0.0000
2026/05/15	I258	06/05/2027	134.78 Put	Bond Future	3230.2122	3.2302	3071.7191	3.0717	4.907	0.0000	0.0000
2026/05/15	I258	05/08/2027		Bond Future	139.7134	139.7134	139.7218	139.7218	0.006	0.0000	0.0000
2026/05/15	I258	05/08/2027	138.93 Call	Bond Future	6584.9325	6.5849	6398.5897	6.3986	2.830	0.0000	0.0000
2026/05/15	I258	05/08/2027	138.93 Put	Bond Future	5801.5125	5.8015	5606.7697	5.6068	3.357	0.0000	0.0000
2026/05/15	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/15	IGOV	06/08/2026		Index Future	453.3710	453.3710	452.4580	452.4580	0.201	0.0000	0.0000
2026/05/15	IGOV	05/11/2026		Index Future	461.8170	461.8170	460.8640	460.8640	0.206	0.0000	0.0000
2026/05/15	IGOV	04/02/2027		Index Future	470.7870	470.7870	469.7840	469.7840	0.213	0.0000	0.0000
2026/05/15	IGOV	06/05/2027		Index Future	480.0790	480.0790	479.0510	479.0510	0.214	0.0000	0.0000
2026/05/15	IGOV	05/08/2027		Index Future	488.8390	488.8390	487.8530	487.8530	0.202	0.0000	0.0000
2026/05/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/15	R033	06/08/2026		Bond Future	8.5155	111.0481	8.6614	110.2892	1.714	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	
2026/05/15	R033	06/08/2026	10.25 Call	Bond Future	8679.4300	8.6794	7964.1000	7.9641	8.242	0.0000	0.0000
2026/05/15	R033	06/08/2026	10.25 Put	Bond Future	85.6400	0.0856	129.1700	0.1292	50.829	0.0000	0.0000
2026/05/15	R033	05/11/2026		Bond Future	8.5709	108.0268	8.7257	107.2485	1.805	0.0000	0.0000
2026/05/15	R033	05/11/2026	9.33 Call	Bond Future	4661.8300	4.6618	4087.1700	4.0872	12.327	0.0000	0.0000
2026/05/15	R033	05/11/2026	9.33 Put	Bond Future	911.8800	0.9119	1115.5300	1.1155	22.333	0.0000	0.0000
2026/05/15	R033	04/02/2027		Bond Future	8.6151	110.1013	8.7798	109.3005	1.913	0.0000	0.0000
2026/05/15	R033	04/02/2027	8.65 Call	Bond Future	2511.5300	2.5115	2105.4500	2.1055	16.169	0.0000	0.0000
2026/05/15	R033	04/02/2027	8.65 Put	Bond Future	2341.1300	2.3411	2735.8400	2.7358	16.860	0.0000	0.0000
2026/05/15	R033	06/05/2027		Bond Future	8.6548	107.2069	8.8291	106.3895	2.014	0.0000	0.0000
2026/05/15	R033	06/05/2027	7.93 Call	Bond Future	1187.8600	1.1879	985.8000	0.9858	17.010	0.0000	0.0000
2026/05/15	R033	06/05/2027	7.93 Put	Bond Future	4674.4200	4.6744	5289.7700	5.2898	13.164	0.0000	0.0000
2026/05/15	R033	05/08/2027		Bond Future	8.7345	109.1530	8.9158	108.3351	2.077	0.0000	0.0000
2026/05/15	R033	05/08/2027	8.54 Call	Bond Future	2352.7500	2.3528	1999.0900	1.9991	15.032	0.0000	0.0000
2026/05/15	R033	05/08/2027	8.54 Put	Bond Future	3238.4900	3.2385	3702.6900	3.7027	14.334	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.70 Put	Bond Future	6366.6100	6.3666	7179.0500	7.1791	12.761	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.70 Call	Bond Future	166.7800	0.1668	116.7500	0.1168	29.998	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.90 Put	Bond Future	5201.3200	5.2013	5981.1800	5.9812	14.994	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.90 Call	Bond Future	284.8200	0.2848	202.2100	0.2022	29.004	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.34 Call	Bond Future	869.2600	0.8693	633.6500	0.6337	27.105	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.34 Put	Bond Future	3031.3100	3.0313	3658.1700	3.6582	20.680	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.95 Put	Bond Future	4922.3500	4.9224	5693.6400	5.6936	15.669	0.0000	0.0000
2026/05/15	R035	06/08/2026	7.95 Call	Bond Future	323.5900	0.3236	232.4100	0.2324	28.178	0.0000	0.0000
2026/05/15	R035	06/08/2026		Bond Future	8.6961	105.0341	8.8410	104.1716	1.665	0.0000	0.0000
2026/05/15	R035	06/08/2026	11.06 Call	Bond Future	12977.0500	12.9771	12135.0400	12.1350	6.488	0.0000	0.0000
2026/05/15	R035	06/08/2026	11.06 Put	Bond Future	23.7000	0.0237	44.1600	0.0442	86.329	0.0000	0.0000
2026/05/15	R035	06/08/2026	10.22 Call	Bond Future	8767.3800	8.7674	7963.8100	7.9638	9.165	0.0000	0.0000
2026/05/15	R035	06/08/2026	10.22 Put	Bond Future	153.3900	0.1534	212.2900	0.2123	38.399	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.72 Call	Bond Future	6244.1800	6.2442	5507.2000	5.5072	11.803	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.72 Put	Bond Future	347.0800	0.3471	472.5700	0.4726	36.156	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.22 Put	Bond Future	787.8900	0.7879	1031.4200	1.0314	30.909	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.22 Call	Bond Future	3862.7900	3.8628	3243.8500	3.2439	16.023	0.0000	0.0000
2026/05/15	R035	06/08/2026	10.13 Call	Bond Future	8309.9400	8.3099	7515.1800	7.5152	9.564	0.0000	0.0000
2026/05/15	R035	06/08/2026	10.13 Put	Bond Future	177.4200	0.1774	245.1300	0.2451	38.164	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.63 Call	Bond Future	5799.5700	5.7996	5078.8400	5.0788	12.427	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.63 Put	Bond Future	402.5600	0.4026	544.3000	0.5443	35.210	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.13 Put	Bond Future	910.8500	0.9109	1184.6900	1.1847	30.064	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.13 Call	Bond Future	3466.2300	3.4662	2877.6000	2.8776	16.982	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.29 Put	Bond Future	3241.9700	3.2420	3890.6000	3.8906	20.007	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	
2026/05/15	R035	06/08/2026	8.29 Call	Bond Future	771.6100	0.7716	557.7700	0.5578	27.713	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.79 Put	Bond Future	1562.6200	1.5626	1973.7600	1.9738	26.311	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.79 Call	Bond Future	2122.7200	2.1227	1671.3900	1.6714	21.262	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.39 Call	Bond Future	4643.8600	4.6439	3976.5900	3.9766	14.369	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.39 Put	Bond Future	597.3100	0.5973	792.5100	0.7925	32.680	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.71 Call	Bond Future	6194.5300	6.1945	5459.3700	5.4594	11.868	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.71 Put	Bond Future	352.8300	0.3528	480.1400	0.4801	36.083	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.21 Call	Bond Future	3818.1000	3.8181	3202.2300	3.2022	16.130	0.0000	0.0000
2026/05/15	R035	06/08/2026	9.21 Put	Bond Future	800.7400	0.8007	1047.3400	1.0473	30.797	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.71 Put	Bond Future	1768.3100	1.7683	2216.9700	2.2170	25.372	0.0000	0.0000
2026/05/15	R035	06/08/2026	8.71 Call	Bond Future	1851.3200	1.8513	1437.5100	1.4375	22.352	0.0000	0.0000
2026/05/15	R035	05/11/2026	9.80 Call	Bond Future	6696.6000	6.6966	5989.2600	5.9893	10.563	0.0000	0.0000
2026/05/15	R035	05/11/2026	9.80 Put	Bond Future	794.0800	0.7941	970.2200	0.9702	22.182	0.0000	0.0000
2026/05/15	R035	05/11/2026	9.30 Call	Bond Future	4492.3100	4.4923	3884.2300	3.8842	13.536	0.0000	0.0000
2026/05/15	R035	05/11/2026	9.30 Put	Bond Future	1343.5300	1.3435	1618.9300	1.6189	20.498	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.80 Put	Bond Future	2299.2700	2.2993	2728.9400	2.7289	18.687	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.80 Call	Bond Future	2589.7300	2.5897	2135.9200	2.1359	17.523	0.0000	0.0000
2026/05/15	R035	05/11/2026		Bond Future	8.7502	102.4438	8.9022	101.5603	1.737	0.0000	0.0000
2026/05/15	R035	05/11/2026	10.03 Call	Bond Future	7755.1700	7.7552	7021.0900	7.0211	9.466	0.0000	0.0000
2026/05/15	R035	05/11/2026	10.03 Put	Bond Future	619.8600	0.6199	769.2600	0.7693	24.102	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.97 Call	Bond Future	3187.2500	3.1873	2675.9300	2.6759	16.043	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.97 Put	Bond Future	1912.9500	1.9130	2285.1100	2.2851	19.455	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.47 Call	Bond Future	1616.3900	1.6164	1291.2800	1.2913	20.113	0.0000	0.0000
2026/05/15	R035	05/11/2026	8.47 Put	Bond Future	3271.8600	3.2719	3830.2300	3.8302	17.066	0.0000	0.0000
2026/05/15	R035	05/11/2026	7.97 Put	Bond Future	5402.6400	5.4026	6132.8800	6.1329	13.516	0.0000	0.0000
2026/05/15	R035	05/11/2026	7.97 Call	Bond Future	705.2900	0.7053	552.0500	0.5521	21.727	0.0000	0.0000
2026/05/15	R035	04/02/2027	7.70 Put	Bond Future	7196.1700	7.1962	7980.0900	7.9801	10.894	0.0000	0.0000
2026/05/15	R035	04/02/2027	7.70 Call	Bond Future	688.0700	0.6881	564.4400	0.5644	17.968	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.20 Put	Bond Future	4828.0900	4.8281	5484.1300	5.4841	13.588	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.20 Call	Bond Future	1353.5800	1.3536	1102.0700	1.1021	18.581	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.85 Call	Bond Future	3034.7900	3.0348	2562.1000	2.5621	15.576	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.85 Put	Bond Future	2728.4600	2.7285	3163.3200	3.1633	15.938	0.0000	0.0000
2026/05/15	R035	04/02/2027		Bond Future	8.7962	104.4108	8.9563	103.5032	1.820	0.0000	0.0000
2026/05/15	R035	04/02/2027	9.02 Call	Bond Future	3615.0800	3.6151	3092.3400	3.0923	14.460	0.0000	0.0000
2026/05/15	R035	04/02/2027	9.02 Put	Bond Future	2349.2000	2.3492	2734.0100	2.7340	16.380	0.0000	0.0000
2026/05/15	R035	04/02/2027	9.43 Call	Bond Future	5186.3900	5.1864	4563.0800	4.5631	12.018	0.0000	0.0000
2026/05/15	R035	04/02/2027	9.43 Put	Bond Future	1654.6200	1.6546	1938.8600	1.9389	17.179	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.93 Call	Bond Future	3302.2100	3.3022	2805.6700	2.8057	15.037	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.93 Put	Bond Future	2542.8400	2.5428	2953.8500	2.9539	16.163	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	
2026/05/15	R035	04/02/2027	8.43 Put	Bond Future	3953.8300	3.9538	4533.0400	4.5330	14.649	0.0000	0.0000
2026/05/15	R035	04/02/2027	8.43 Call	Bond Future	1837.7800	1.8378	1509.4400	1.5094	17.866	0.0000	0.0000
2026/05/15	R035	06/05/2027		Bond Future	8.8336	101.9433	9.0011	101.0171	1.895	0.0000	0.0000
2026/05/15	R035	06/05/2027	8.25 Call	Bond Future	1695.1600	1.6952	1432.5200	1.4325	15.494	0.0000	0.0000
2026/05/15	R035	06/05/2027	8.25 Put	Bond Future	5011.6400	5.0116	5675.2200	5.6752	13.241	0.0000	0.0000
2026/05/15	R035	05/08/2027		Bond Future	8.9028	103.7954	9.0756	102.8658	1.941	0.0000	0.0000
2026/05/15	R035	05/08/2027	8.72 Call	Bond Future	2894.3500	2.8944	2477.2500	2.4773	14.411	0.0000	0.0000
2026/05/15	R035	05/08/2027	8.72 Put	Bond Future	3889.6500	3.8897	4402.0800	4.4021	13.174	0.0000	0.0000
2026/05/15	R038	06/08/2026		Bond Future	9.1042	116.5044	9.2587	115.3239	1.697	0.0000	0.0000
2026/05/15	R038	06/08/2026	11.77 Call	Bond Future	18161.9300	18.1619	16997.7200	16.9977	6.410	0.0000	0.0000
2026/05/15	R038	06/08/2026	11.77 Put	Bond Future	14.4400	0.0144	30.7300	0.0307	112.812	0.0000	0.0000
2026/05/15	R038	05/11/2026		Bond Future	9.1644	113.1414	9.3256	111.9335	1.759	0.0000	0.0000
2026/05/15	R038	05/11/2026	10.72 Call	Bond Future	11609.4700	11.6095	10556.9600	10.5570	9.066	0.0000	0.0000
2026/05/15	R038	05/11/2026	10.72 Put	Bond Future	674.0400	0.6740	829.4300	0.8294	23.054	0.0000	0.0000
2026/05/15	R038	04/02/2027		Bond Future	9.2170	115.3141	9.3855	114.0752	1.828	0.0000	0.0000
2026/05/15	R038	04/02/2027	9.60 Call	Bond Future	5566.0800	5.5661	4793.1700	4.7932	13.886	0.0000	0.0000
2026/05/15	R038	04/02/2027	9.60 Put	Bond Future	2777.3300	2.7773	3243.3300	3.2433	16.779	0.0000	0.0000
2026/05/15	R038	06/05/2027		Bond Future	9.2666	112.0801	9.4419	110.8159	1.892	0.0000	0.0000
2026/05/15	R038	06/05/2027	8.71 Call	Bond Future	2439.7600	2.4398	2030.2600	2.0303	16.784	0.0000	0.0000
2026/05/15	R038	06/05/2027	8.71 Put	Bond Future	6590.1300	6.5901	7444.8200	7.4448	12.969	0.0000	0.0000
2026/05/15	R038	05/08/2027		Bond Future	9.3433	114.1143	9.5236	112.8422	1.929	0.0000	0.0000
2026/05/15	R038	05/08/2027	9.15 Call	Bond Future	3956.3100	3.9563	3383.3500	3.3834	14.482	0.0000	0.0000
2026/05/15	R038	05/08/2027	9.15 Put	Bond Future	5343.0600	5.3431	6042.1700	6.0422	13.084	0.0000	0.0000
2026/05/15	R053	06/08/2026	8.10 Put	Bond Future	15467.3100	15.4673	17061.1400	17.0611	10.305	0.0000	0.0000
2026/05/15	R053	06/08/2026	8.10 Call	Bond Future	246.6900	0.2467	180.2200	0.1802	26.945	0.0000	0.0000
2026/05/15	R053	06/08/2026	8.60 Put	Bond Future	9280.4300	9.2804	10690.0200	10.6900	15.189	0.0000	0.0000
2026/05/15	R053	06/08/2026	8.60 Call	Bond Future	889.2300	0.8892	638.5200	0.6385	28.194	0.0000	0.0000
2026/05/15	R053	06/08/2026	9.10 Call	Bond Future	2714.4900	2.7145	2056.9000	2.0569	24.225	0.0000	0.0000
2026/05/15	R053	06/08/2026	9.10 Put	Bond Future	4818.5000	4.8185	5821.2100	5.8212	20.810	0.0000	0.0000
2026/05/15	R053	06/08/2026		Bond Future	9.2769	127.2805	9.4201	125.6202	1.544	0.0000	0.0000
2026/05/15	R053	06/08/2026	12.28 Call	Bond Future	28191.9700	28.1920	26545.1400	26.5451	5.841	0.0000	0.0000
2026/05/15	R053	06/08/2026	12.28 Put	Bond Future	22.7100	0.0227	36.1800	0.0362	59.313	0.0000	0.0000
2026/05/15	R053	06/08/2026	9.60 Call	Bond Future	6005.4600	6.0055	4923.4600	4.9235	18.017	0.0000	0.0000
2026/05/15	R053	06/08/2026	9.60 Put	Bond Future	2311.9900	2.3120	2890.2900	2.8903	25.013	0.0000	0.0000
2026/05/15	R053	05/11/2026		Bond Future	9.3241	123.7354	9.4721	122.0384	1.587	0.0000	0.0000
2026/05/15	R053	05/11/2026	11.21 Call	Bond Future	19829.3100	19.8293	18249.2500	18.2493	7.968	0.0000	0.0000
2026/05/15	R053	05/11/2026	11.21 Put	Bond Future	869.6400	0.8696	986.6300	0.9866	13.453	0.0000	0.0000
2026/05/15	R053	04/02/2027		Bond Future	9.3653	126.1116	9.5184	124.3735	1.634	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	
2026/05/15	R053	04/02/2027	9.99 Call	Bond Future	10496.3400	10.4963	9250.7400	9.2507	11.867	0.0000	0.0000
2026/05/15	R053	04/02/2027	9.99 Put	Bond Future	3657.9600	3.6580	4150.5100	4.1505	13.465	0.0000	0.0000
2026/05/15	R053	06/05/2027		Bond Future	9.4039	122.7101	9.5615	120.9369	1.676	0.0000	0.0000
2026/05/15	R053	06/05/2027	8.92 Call	Bond Future	4264.0400	4.2640	3615.2100	3.6152	15.216	0.0000	0.0000
2026/05/15	R053	06/05/2027	8.92 Put	Bond Future	9992.3500	9.9924	11116.7700	11.1168	11.253	0.0000	0.0000
2026/05/15	R053	05/08/2027		Bond Future	9.4605	124.9374	9.6215	123.1484	1.702	0.0000	0.0000
2026/05/15	R053	05/08/2027	9.28 Call	Bond Future	6449.7200	6.4497	5571.0900	5.5711	13.623	0.0000	0.0000
2026/05/15	R053	05/08/2027	9.28 Put	Bond Future	8510.2300	8.5102	9420.6400	9.4206	10.698	0.0000	0.0000
2026/05/15	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/15	R186	06/08/2026	8.57 Call	Bond Future	51.5900	0.0516	51.2800	0.0513	0.601	0.0000	0.0000
2026/05/15	R186	06/08/2026	8.57 Put	Bond Future	51.5900	0.0516	51.2800	0.0513	0.601	0.0000	0.0000
2026/05/15	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/15	R186	05/11/2026	8.12 Call	Bond Future	36.8800	0.0369	36.7700	0.0368	0.298	0.0000	0.0000
2026/05/15	R186	05/11/2026	8.12 Put	Bond Future	36.8800	0.0369	36.7700	0.0368	0.298	0.0000	0.0000
2026/05/15	R202	06/08/2026		Bond Future	301.4478	301.4478	301.3612	301.3612	0.029	0.0000	0.0000
2026/05/15	R202	06/08/2026	278.86 Call	Bond Future	22587.8400	22.5878	22501.2300	22.5012	0.383	0.0000	0.0000
2026/05/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R202	05/11/2026		Bond Future	307.0035	307.0035	306.8995	306.8995	0.034	0.0000	0.0000
2026/05/15	R202	05/11/2026	280.46 Call	Bond Future	26543.5400	26.5435	26439.5300	26.4395	0.392	0.0000	0.0000
2026/05/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R202	04/02/2027		Bond Future	307.4379	307.4379	307.3124	307.3124	0.041	0.0000	0.0000
2026/05/15	R202	04/02/2027	294.73 Call	Bond Future	12707.8900	12.7079	12582.4100	12.5824	0.987	0.0000	0.0000
2026/05/15	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R202	06/05/2027		Bond Future	313.5064	313.5064	313.3755	313.3755	0.042	0.0000	0.0000
2026/05/15	R202	06/05/2027	306.99 Call	Bond Future	6516.3900	6.5164	6385.4600	6.3855	2.009	0.0000	0.0000
2026/05/15	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R202	05/08/2027		Bond Future	313.6253	313.6253	313.5359	313.5359	0.029	0.0000	0.0000
2026/05/15	R202	05/08/2027	312.97 Call	Bond Future	655.3300	0.6553	565.8900	0.5659	13.648	0.0000	0.0000
2026/05/15	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R209	06/08/2026		Bond Future	8.8506	85.6486	9.0051	84.7752	1.745	0.0000	0.0000
2026/05/15	R209	06/08/2026	11.39 Call	Bond Future	13001.5300	13.0015	12142.2300	12.1422	6.609	0.0000	0.0000
2026/05/15	R209	06/08/2026	11.39 Put	Bond Future	19.4000	0.0194	33.5700	0.0336	73.041	0.0000	0.0000
2026/05/15	R209	05/11/2026		Bond Future	8.9016	84.0558	9.0626	83.1621	1.809	0.0000	0.0000
2026/05/15	R209	05/11/2026	10.32 Call	Bond Future	8033.4800	8.0335	7262.9000	7.2629	9.592	0.0000	0.0000
2026/05/15	R209	05/11/2026	10.32 Put	Bond Future	564.7100	0.5647	687.8400	0.6878	21.804	0.0000	0.0000
2026/05/15	R209	04/02/2027	8.96 Call	Bond Future	2866.6100	2.8666	2400.0800	2.4001	16.275	0.0000	0.0000
2026/05/15	R209	04/02/2027	8.96 Put	Bond Future	2782.0600	2.7821	3232.2100	3.2322	16.180	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/05/15	R209	04/02/2027	8.03 Put	Bond Future		6111.5600	6.1116	6848.1400	6.8481	12.052	0.0000	0.0000
2026/05/15	R209	04/02/2027	8.03 Call	Bond Future		897.6000	0.8976	717.5000	0.7175	20.065	0.0000	0.0000
2026/05/15	R209	04/02/2027		Bond Future		8.9446	85.6698	9.1128	84.7531	1.881	0.0000	0.0000
2026/05/15	R209	04/02/2027	9.28 Call	Bond Future		3934.3700	3.9344	3373.4600	3.3735	14.257	0.0000	0.0000
2026/05/15	R209	04/02/2027	9.28 Put	Bond Future		2119.6100	2.1196	2475.3800	2.4754	16.785	0.0000	0.0000
2026/05/15	R209	06/05/2027		Bond Future		8.9843	84.1897	9.1593	83.2543	1.948	0.0000	0.0000
2026/05/15	R209	06/05/2027	8.41 Call	Bond Future		1726.3000	1.7263	1438.0600	1.4381	16.697	0.0000	0.0000
2026/05/15	R209	06/05/2027	8.41 Put	Bond Future		4891.9900	4.8920	5539.1500	5.5392	13.229	0.0000	0.0000
2026/05/15	R209	06/05/2027	9.32 Call	Bond Future		4238.7700	4.2388	3677.4500	3.6775	13.243	0.0000	0.0000
2026/05/15	R209	06/05/2027	9.32 Put	Bond Future		2455.8400	2.4558	2829.9200	2.8299	15.232	0.0000	0.0000
2026/05/15	R209	06/05/2027	8.25 Put	Bond Future		5510.4100	5.5104	6216.6500	6.2167	12.816	0.0000	0.0000
2026/05/15	R209	06/05/2027	8.25 Call	Bond Future		1436.0400	1.4360	1206.8800	1.2069	15.958	0.0000	0.0000
2026/05/15	R209	05/08/2027		Bond Future		9.0508	85.7193	9.2307	84.7780	1.988	0.0000	0.0000
2026/05/15	R209	05/08/2027	8.87 Call	Bond Future		2899.1100	2.8991	2472.5800	2.4726	14.712	0.0000	0.0000
2026/05/15	R209	05/08/2027	8.87 Put	Bond Future		3858.4400	3.8584	4373.1600	4.3732	13.340	0.0000	0.0000
2026/05/15	R210	06/08/2026		Bond Future		267.2486	267.2486	266.9190	266.9190	0.123	0.0000	0.0000
2026/05/15	R210	06/08/2026	259.84 Call	Bond Future		7408.6000	7.4086	7078.9600	7.0790	4.449	0.0000	0.0000
2026/05/15	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R210	05/11/2026		Bond Future		268.6358	268.6358	268.2868	268.2868	0.130	0.0000	0.0000
2026/05/15	R210	05/11/2026	253.33 Call	Bond Future		15305.7900	15.3058	14956.8100	14.9568	2.280	0.0000	0.0000
2026/05/15	R210	05/11/2026	253.33 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R210	04/02/2027		Bond Future		273.8546	273.8546	273.4803	273.4803	0.137	0.0000	0.0000
2026/05/15	R210	04/02/2027	266.03 Call	Bond Future		7824.5500	7.8246	7450.2600	7.4503	4.784	0.0000	0.0000
2026/05/15	R210	04/02/2027	266.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R210	06/05/2027		Bond Future		275.6358	275.6358	275.2530	275.2530	0.139	0.0000	0.0000
2026/05/15	R210	06/05/2027	271.13 Call	Bond Future		4505.7600	4.5058	4123.0400	4.1230	8.494	0.0000	0.0000
2026/05/15	R210	06/05/2027	271.13 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R210	05/08/2027		Bond Future		280.7143	280.7143	280.3604	280.3604	0.126	0.0000	0.0000
2026/05/15	R210	05/08/2027	276.01 Call	Bond Future		4704.3100	4.7043	4350.3800	4.3504	7.524	0.0000	0.0000
2026/05/15	R210	05/08/2027	276.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R213	06/08/2026		Bond Future		8.2630	98.4202	8.4107	97.8871	1.787	0.0000	0.0000
2026/05/15	R213	06/08/2026	9.69 Call	Bond Future		5103.5200	5.1035	4615.1700	4.6152	9.569	0.0000	0.0000
2026/05/15	R213	06/08/2026	9.69 Put	Bond Future		99.4400	0.0994	144.2500	0.1443	45.062	0.0000	0.0000
2026/05/15	R213	05/11/2026		Bond Future		8.3203	96.6605	8.4794	96.1126	1.912	0.0000	0.0000
2026/05/15	R213	05/11/2026	8.75 Call	Bond Future		2356.0100	2.3560	1998.0200	1.9980	15.195	0.0000	0.0000
2026/05/15	R213	05/11/2026	8.75 Put	Bond Future		884.8500	0.8849	1074.7500	1.0748	21.461	0.0000	0.0000
2026/05/15	R213	04/02/2027		Bond Future		8.3645	98.5163	8.5373	97.9512	2.065	0.0000	0.0000
2026/05/15	R213	04/02/2027	8.14 Call	Bond Future		1197.3000	1.1973	964.6700	0.9647	19.430	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	
2026/05/15	R213	04/02/2027	8.14 Put	Bond Future	1937.8300	1.9378	2270.3200	2.2703	17.158	0.0000	0.0000
2026/05/15	R213	06/05/2027		Bond Future	8.3959	96.8856	8.5819	96.3085	2.215	0.0000	0.0000
2026/05/15	R213	06/05/2027	7.56 Call	Bond Future	617.3900	0.6174	489.8500	0.4899	20.658	0.0000	0.0000
2026/05/15	R213	06/05/2027	7.56 Put	Bond Future	3264.0100	3.2640	3713.5200	3.7135	13.772	0.0000	0.0000
2026/05/15	R213	06/05/2027	9.25 Call	Bond Future	3522.9800	3.5230	3117.2800	3.1173	11.516	0.0000	0.0000
2026/05/15	R213	06/05/2027	9.25 Put	Bond Future	907.9100	0.9079	1079.2600	1.0793	18.873	0.0000	0.0000
2026/05/15	R213	06/05/2027	8.13 Put	Bond Future	2101.2400	2.1012	2446.2700	2.4463	16.420	0.0000	0.0000
2026/05/15	R213	06/05/2027	8.13 Call	Bond Future	1268.8700	1.2689	1036.8500	1.0369	18.286	0.0000	0.0000
2026/05/15	R213	05/08/2027		Bond Future	8.4816	98.6468	8.6783	98.0720	2.320	0.0000	0.0000
2026/05/15	R213	05/08/2027	8.27 Call	Bond Future	1443.0400	1.4430	1192.3100	1.1923	17.375	0.0000	0.0000
2026/05/15	R213	05/08/2027	8.27 Put	Bond Future	2065.7700	2.0658	2389.7600	2.3898	15.684	0.0000	0.0000
2026/05/15	R214	06/08/2026		Bond Future	9.2967	80.8425	9.4452	79.8665	1.597	0.0000	0.0000
2026/05/15	R214	06/08/2026	11.97 Call	Bond Future	15239.6100	15.2396	14278.6000	14.2786	6.306	0.0000	0.0000
2026/05/15	R214	06/08/2026	11.97 Put	Bond Future	22.9000	0.0229	37.9400	0.0379	65.677	0.0000	0.0000
2026/05/15	R214	05/11/2026		Bond Future	9.3512	79.0167	9.5049	78.0188	1.644	0.0000	0.0000
2026/05/15	R214	05/11/2026	10.97 Call	Bond Future	10276.2800	10.2763	9381.6400	9.3816	8.706	0.0000	0.0000
2026/05/15	R214	05/11/2026	10.97 Put	Bond Future	610.7200	0.6107	713.9800	0.7140	16.908	0.0000	0.0000
2026/05/15	R214	04/02/2027		Bond Future	9.4004	80.5338	9.5598	79.5113	1.696	0.0000	0.0000
2026/05/15	R214	04/02/2027	9.90 Call	Bond Future	5439.3700	5.4394	4755.4600	4.7555	12.573	0.0000	0.0000
2026/05/15	R214	04/02/2027	9.90 Put	Bond Future	2297.0600	2.2971	2635.6900	2.6357	14.742	0.0000	0.0000
2026/05/15	R214	06/05/2027		Bond Future	9.4433	78.8059	9.6078	77.7627	1.742	0.0000	0.0000
2026/05/15	R214	06/05/2027	8.88 Call	Bond Future	2224.4000	2.2244	1887.8100	1.8878	15.132	0.0000	0.0000
2026/05/15	R214	06/05/2027	8.88 Put	Bond Future	5949.0800	5.9491	6655.6900	6.6557	11.878	0.0000	0.0000
2026/05/15	R214	05/08/2027		Bond Future	9.5076	80.2379	9.6758	79.1861	1.769	0.0000	0.0000
2026/05/15	R214	05/08/2027	9.32 Call	Bond Future	3620.9900	3.6210	3127.3400	3.1273	13.633	0.0000	0.0000
2026/05/15	R214	05/08/2027	9.32 Put	Bond Future	4817.5900	4.8176	5375.6900	5.3757	11.585	0.0000	0.0000
2026/05/15	R248	06/08/2026	9.00 Call	Bond Future	1415.8300	1.4158	1045.3000	1.0453	26.171	0.0000	0.0000
2026/05/15	R248	06/08/2026	9.00 Put	Bond Future	4655.8700	4.6559	5530.3800	5.5304	18.783	0.0000	0.0000
2026/05/15	R248	06/08/2026	10.00 Call	Bond Future	6471.3600	6.4714	5518.6800	5.5187	14.721	0.0000	0.0000
2026/05/15	R248	06/08/2026	10.00 Put	Bond Future	1097.6900	1.0977	1390.0500	1.3901	26.634	0.0000	0.0000
2026/05/15	R248	06/08/2026		Bond Future	9.3590	98.3131	9.5022	97.0680	1.530	0.0000	0.0000
2026/05/15	R248	06/08/2026	12.37 Call	Bond Future	21480.0000	21.4800	20245.6600	20.2457	5.746	0.0000	0.0000
2026/05/15	R248	06/08/2026	12.37 Put	Bond Future	16.1600	0.0162	26.8600	0.0269	66.213	0.0000	0.0000
2026/05/15	R248	05/11/2026		Bond Future	9.4104	95.6638	9.5584	94.3913	1.573	0.0000	0.0000
2026/05/15	R248	05/11/2026	11.31 Call	Bond Future	15083.9700	15.0840	13923.9300	13.9239	7.691	0.0000	0.0000
2026/05/15	R248	05/11/2026	11.31 Put	Bond Future	644.9200	0.6449	757.4100	0.7574	17.442	0.0000	0.0000
2026/05/15	R248	04/02/2027		Bond Future	9.4568	97.5007	9.6101	96.1971	1.621	0.0000	0.0000
2026/05/15	R248	04/02/2027	10.11 Call	Bond Future	8077.3700	8.0774	7139.0100	7.1390	11.617	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	
2026/05/15	R248	04/02/2027	10.11 Put	Bond Future	2716.8800	2.7169	3082.1300	3.0821	13.444	0.0000	0.0000
2026/05/15	R248	06/05/2027		Bond Future	9.4972	94.9618	9.6550	93.6320	1.662	0.0000	0.0000
2026/05/15	R248	06/05/2027	9.05 Call	Bond Future	3359.0800	3.3591	2850.1100	2.8501	15.152	0.0000	0.0000
2026/05/15	R248	06/05/2027	9.05 Put	Bond Future	7297.0000	7.2970	8117.8500	8.1179	11.249	0.0000	0.0000
2026/05/15	R248	05/08/2027		Bond Future	9.5568	96.6867	9.7180	95.3451	1.687	0.0000	0.0000
2026/05/15	R248	05/08/2027	9.37 Call	Bond Future	4853.8200	4.8538	4199.9700	4.2000	13.471	0.0000	0.0000
2026/05/15	R248	05/08/2027	9.37 Put	Bond Future	6447.4100	6.4474	7135.1300	7.1351	10.667	0.0000	0.0000
2026/05/15	R2R9	06/08/2026		Bond Future	9.2244	108.3895	9.3683	107.3010	1.560	0.0000	0.0000
2026/05/15	R2R9	06/08/2026	101.74 Call	Bond Future	95270.0000	95.2700	94181.5100	94.1815	1.143	0.0000	0.0000
2026/05/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R2R9	05/11/2026		Bond Future	9.2850	105.3829	9.4348	104.2691	1.614	0.0000	0.0000
2026/05/15	R2R9	05/11/2026	98.56 Call	Bond Future	94412.8600	94.4129	93299.0300	93.2990	1.180	0.0000	0.0000
2026/05/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R2R9	04/02/2027		Bond Future	9.3384	107.4067	9.4947	106.2642	1.674	0.0000	0.0000
2026/05/15	R2R9	04/02/2027	9.89 Call	Bond Future	6057.7900	6.0578	5405.9200	5.4059	10.761	0.0000	0.0000
2026/05/15	R2R9	04/02/2027	9.89 Put	Bond Future	2103.6500	2.1037	2594.2700	2.5943	23.322	0.0000	0.0000
2026/05/15	R2R9	06/05/2027		Bond Future	9.3892	104.5226	9.5514	103.3569	1.728	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	8.83 Call	Bond Future	2475.3400	2.4753	2113.6100	2.1136	14.613	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	8.83 Put	Bond Future	6638.2100	6.6382	7442.2100	7.4422	12.112	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	9.64 Call	Bond Future	5422.2800	5.4223	4737.3800	4.7374	12.631	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	9.64 Put	Bond Future	3627.5300	3.6275	4108.3600	4.1084	13.255	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	8.94 Put	Bond Future	6112.9900	6.1130	6860.2100	6.8602	12.223	0.0000	0.0000
2026/05/15	R2R9	06/05/2027	8.94 Call	Bond Future	2787.1600	2.7872	2368.6500	2.3687	15.016	0.0000	0.0000
2026/05/15	R2R9	05/08/2027		Bond Future	9.4651	106.4199	9.6316	105.2469	1.759	0.0000	0.0000
2026/05/15	R2R9	05/08/2027	9.26 Call	Bond Future	3954.4200	3.9544	3529.9400	3.5299	10.734	0.0000	0.0000
2026/05/15	R2R9	05/08/2027	9.26 Put	Bond Future	5425.8800	5.4259	6174.3600	6.1744	13.795	0.0000	0.0000
2026/05/15	R4R2	06/08/2026		Bond Future	9.3939	109.6139	9.5426	108.3655	1.583	0.0000	0.0000
2026/05/15	R4R2	06/08/2026	102.06 Call	Bond Future	96196.6200	96.1966	94948.2100	94.9482	1.298	0.0000	0.0000
2026/05/15	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R4R2	05/11/2026		Bond Future	9.4541	106.5036	9.6085	105.2269	1.633	0.0000	0.0000
2026/05/15	R4R2	05/11/2026	98.76 Call	Bond Future	95280.9700	95.2810	94004.2700	94.0043	1.340	0.0000	0.0000
2026/05/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	R4R2	04/02/2027		Bond Future	9.5078	108.5489	9.6683	107.2403	1.688	0.0000	0.0000
2026/05/15	R4R2	04/02/2027	10.13 Call	Bond Future	7211.0400	7.2110	6301.9400	6.3019	12.607	0.0000	0.0000
2026/05/15	R4R2	04/02/2027	10.13 Put	Bond Future	2270.5800	2.2706	2670.0300	2.6700	17.592	0.0000	0.0000
2026/05/15	R4R2	06/05/2027		Bond Future	9.5589	105.5610	9.7250	104.2260	1.738	0.0000	0.0000
2026/05/15	R4R2	06/05/2027	9.00 Call	Bond Future	3045.7900	3.0458	2683.0200	2.6830	11.911	0.0000	0.0000
2026/05/15	R4R2	06/05/2027	9.00 Put	Bond Future	7729.1600	7.7292	8701.4300	8.7014	12.579	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	
2026/05/15	R4R2	05/08/2027		Bond Future	9.6327	107.4770	9.8028	106.1318	1.767	0.0000	0.0000
2026/05/15	R4R2	05/08/2027	9.44 Call	Bond Future	4628.1300	4.6281	4134.9400	4.1349	10.656	0.0000	0.0000
2026/05/15	R4R2	05/08/2027	9.44 Put	Bond Future	6182.5300	6.1825	7034.5900	7.0346	13.782	0.0000	0.0000
2026/05/15	RR87	06/08/2026		Bond Future	7.2432	100.8776	7.4049	100.8206	2.232	0.0000	0.0000
2026/05/15	RR87	06/08/2026	6.53 Call	Bond Future	6.4674	0.0065	4.4133	0.0044	31.761	0.0000	0.0000
2026/05/15	RR87	06/08/2026	6.53 Put	Bond Future	258.7874	0.2588	313.7433	0.3137	21.236	0.0000	0.0000
2026/05/15	RR87	05/11/2026		Bond Future	6.8234	102.7127	7.3769	102.6494	8.111	0.0000	0.0000
2026/05/15	RR87	05/11/2026	5.27 Call	Bond Future	0.1413	0.0001	0.1275	0.0001	9.815	0.0000	0.0000
2026/05/15	RR87	05/11/2026	5.27 Put	Bond Future	178.3113	0.1783	241.6275	0.2416	35.509	0.0000	0.0000
2026/05/15	RR88	06/08/2026		Bond Future	7.6720	104.2870	7.7654	104.1756	1.217	0.0000	0.0000
2026/05/15	RR88	06/08/2026	6.79 Call	Bond Future	24.4383	0.0244	20.8028	0.0208	14.876	0.0000	0.0000
2026/05/15	RR88	06/08/2026	6.79 Put	Bond Future	1084.2083	1.0842	1191.9628	1.1920	9.939	0.0000	0.0000
2026/05/15	RR88	05/11/2026		Bond Future	7.7203	105.5400	7.8410	105.4147	1.563	0.0000	0.0000
2026/05/15	RR88	05/11/2026	6.71 Call	Bond Future	48.0933	0.0481	39.8417	0.0398	17.157	0.0000	0.0000
2026/05/15	RR88	05/11/2026	6.71 Put	Bond Future	1105.0933	1.1051	1222.1117	1.2221	10.589	0.0000	0.0000
2026/05/15	RR88	04/02/2027		Bond Future	7.8700	103.5750	7.8700	103.5750	0.000	0.0000	0.0000
2026/05/15	RR88	04/02/2027	7.78 Call	Bond Future	397.4855	0.3975	396.6708	0.3967	0.205	0.0000	0.0000
2026/05/15	RR88	04/02/2027	7.78 Put	Bond Future	472.6455	0.4726	471.8308	0.4718	0.172	0.0000	0.0000
2026/05/15	RR88	06/05/2027		Bond Future	7.8649	105.5962	7.8649	105.5962	0.000	0.0000	0.0000
2026/05/15	RR88	06/05/2027	7.89 Call	Bond Future	519.9574	0.5200	519.2393	0.5192	0.138	0.0000	0.0000
2026/05/15	RR88	06/05/2027	7.89 Put	Bond Future	504.9374	0.5049	504.2193	0.5042	0.142	0.0000	0.0000
2026/05/15	RR88	05/08/2027		Bond Future	8.1867	102.2235	8.1867	102.2235	0.000	0.0000	0.0000
2026/05/15	RR88	05/08/2027	8.07 Call	Bond Future	535.1259	0.5351	534.5055	0.5345	0.116	0.0000	0.0000
2026/05/15	RR88	05/08/2027	8.07 Put	Bond Future	577.0459	0.5770	576.4255	0.5764	0.108	0.0000	0.0000
2026/05/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

