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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2026 TO 18/05/2026

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
2026/05/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/18	2029	06/08/2026		Bond Future	150.4163	150.4163	150.3787	0.025	0.0000	0.0000
2026/05/18	2029	06/08/2026	144.10 Call	Bond Future	6316.3100	6.3163	6278.6600	0.596	0.0000	0.0000
2026/05/18	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2029	05/11/2026		Bond Future	151.6955	151.6955	151.6572	0.025	0.0000	0.0000
2026/05/18	2029	05/11/2026	147.56 Call	Bond Future	4135.5400	4.1355	4097.1700	0.928	0.0000	0.0000
2026/05/18	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 Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2026/05/18	2029	04/02/2027		Bond Future	154.6319	154.6319	154.5925	154.5925	0.025	0.0000	0.0000
2026/05/18	2029	04/02/2027	149.72 Call	Bond Future	4911.9300	4.9119	4872.5300	4.8725	0.802	0.0000	0.0000
2026/05/18	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2029	06/05/2027		Bond Future	156.1617	156.1617	156.1214	156.1214	0.026	0.0000	0.0000
2026/05/18	2029	06/05/2027	153.32 Call	Bond Future	2841.6600	2.8417	2801.4300	2.8014	1.416	0.0000	0.0000
2026/05/18	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2029	05/08/2027		Bond Future	159.0601	159.0601	159.0195	159.0195	0.025	0.0000	0.0000
2026/05/18	2029	05/08/2027	156.72 Call	Bond Future	2340.0600	2.3401	2299.5400	2.2995	1.732	0.0000	0.0000
2026/05/18	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2030	06/08/2026	7.21 Put	Bond Future	3208.3500	3.2084	3217.4200	3.2174	0.283	0.0000	0.0000
2026/05/18	2030	06/08/2026	7.21 Call	Bond Future	37.3700	0.0374	33.4400	0.0334	10.516	0.0000	0.0000
2026/05/18	2030	06/08/2026	7.71 Put	Bond Future	1860.3500	1.8604	1861.2400	1.8612	0.048	0.0000	0.0000
2026/05/18	2030	06/08/2026	7.71 Call	Bond Future	207.8500	0.2079	195.7400	0.1957	5.826	0.0000	0.0000
2026/05/18	2030	06/08/2026	8.06 Call	Bond Future	545.0700	0.5451	525.9200	0.5259	3.513	0.0000	0.0000
2026/05/18	2030	06/08/2026	8.06 Put	Bond Future	1151.1100	1.1511	1144.9600	1.1450	0.534	0.0000	0.0000
2026/05/18	2030	06/08/2026		Bond Future	8.2648	99.4716	8.2692	99.4586	0.053	0.0000	0.0000
2026/05/18	2030	06/08/2026	9.22 Call	Bond Future	2957.9100	2.9579	2936.1100	2.9361	0.737	0.0000	0.0000
2026/05/18	2030	06/08/2026	9.22 Put	Bond Future	189.9800	0.1900	181.1800	0.1812	4.632	0.0000	0.0000
2026/05/18	2030	05/11/2026		Bond Future	8.3318	101.2761	8.3366	101.2628	0.058	0.0000	0.0000
2026/05/18	2030	05/11/2026	8.39 Call	Bond Future	1219.1000	1.2191	1202.2600	1.2023	1.381	0.0000	0.0000
2026/05/18	2030	05/11/2026	8.39 Put	Bond Future	1058.4100	1.0584	1054.8600	1.0549	0.335	0.0000	0.0000
2026/05/18	2030	04/02/2027		Bond Future	8.3826	99.2058	8.3879	99.1921	0.064	0.0000	0.0000
2026/05/18	2030	04/02/2027	7.82 Call	Bond Future	552.9200	0.5529	543.0500	0.5431	1.785	0.0000	0.0000
2026/05/18	2030	04/02/2027	7.82 Put	Bond Future	2012.0700	2.0121	2015.9300	2.0159	0.192	0.0000	0.0000
2026/05/18	2030	06/05/2027		Bond Future	8.4386	101.1418	8.4445	101.1277	0.070	0.0000	0.0000
2026/05/18	2030	06/05/2027	7.27 Call	Bond Future	263.4200	0.2634	257.9100	0.2579	2.092	0.0000	0.0000
2026/05/18	2030	06/05/2027	7.27 Put	Bond Future	3088.7300	3.0887	3097.3100	3.0973	0.278	0.0000	0.0000
2026/05/18	2030	05/08/2027		Bond Future	8.5721	98.9848	8.5785	98.9708	0.075	0.0000	0.0000
2026/05/18	2030	05/08/2027	8.11 Call	Bond Future	800.9300	0.8009	791.6900	0.7917	1.154	0.0000	0.0000
2026/05/18	2030	05/08/2027	8.11 Put	Bond Future	1808.9700	1.8090	1813.7300	1.8137	0.263	0.0000	0.0000
2026/05/18	2031	06/08/2026		Bond Future	116.5723	116.5723	116.2276	116.2276	0.296	0.0000	0.0000
2026/05/18	2031	06/08/2026	113.81 Call	Bond Future	2776.3700	2.7764	2441.0700	2.4411	12.077	0.0000	0.0000
2026/05/18	2031	06/08/2026	113.81 Put	Bond Future	14.1000	0.0141	23.4900	0.0235	66.596	0.0000	0.0000
2026/05/18	2031	05/11/2026		Bond Future	118.7146	118.7146	118.3636	118.3636	0.296	0.0000	0.0000
2026/05/18	2031	05/11/2026	111.49 Call	Bond Future	7224.6400	7.2246	6873.6400	6.8736	4.858	0.0000	0.0000
2026/05/18	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0.0000	0.0000
2026/05/18	2031	04/02/2027		Bond Future	118.5366	118.5366	118.1785	118.1785	0.302	0.0000	0.0000
2026/05/18	2031	04/02/2027	116.18 Call	Bond Future	2518.5500	2.5186	2214.5100	2.2145	12.072	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	
2026/05/18	2031	04/02/2027	116.18 Put	Bond Future	161.9900	0.1620	215.9700	0.2160	33.323	0.0000	0.0000
2026/05/18	2031	06/05/2027		Bond Future	120.8755	120.8755	120.5103	120.5103	0.302	0.0000	0.0000
2026/05/18	2031	06/05/2027	116.87 Call	Bond Future	4045.6100	4.0456	3697.2100	3.6972	8.612	0.0000	0.0000
2026/05/18	2031	06/05/2027	116.87 Put	Bond Future	40.1500	0.0402	56.9200	0.0569	41.768	0.0000	0.0000
2026/05/18	2031	05/08/2027		Bond Future	120.5871	120.5871	120.2155	120.2155	0.308	0.0000	0.0000
2026/05/18	2031	05/08/2027	121.41 Call	Bond Future	651.0400	0.6510	518.3500	0.5184	20.381	0.0000	0.0000
2026/05/18	2031	05/08/2027	121.41 Put	Bond Future	1473.9900	1.4740	1712.8700	1.7129	16.206	0.0000	0.0000
2026/05/18	2032	06/08/2026		Bond Future	8.5515	101.6774	8.5665	101.6119	0.176	0.0000	0.0000
2026/05/18	2032	06/08/2026	10.12 Call	Bond Future	6671.5400	6.6715	6600.6000	6.6006	1.063	0.0000	0.0000
2026/05/18	2032	06/08/2026	10.12 Put	Bond Future	111.5400	0.1115	106.0800	0.1061	4.895	0.0000	0.0000
2026/05/18	2032	05/11/2026		Bond Future	8.6160	99.3627	8.6319	99.2960	0.184	0.0000	0.0000
2026/05/18	2032	05/11/2026	9.16 Call	Bond Future	3259.4200	3.2594	3198.6500	3.1987	1.864	0.0000	0.0000
2026/05/18	2032	05/11/2026	9.16 Put	Bond Future	1007.2900	1.0073	1013.1900	1.0132	0.586	0.0000	0.0000
2026/05/18	2032	04/02/2027		Bond Future	8.6696	101.2638	8.6865	101.1957	0.195	0.0000	0.0000
2026/05/18	2032	04/02/2027	8.48 Call	Bond Future	1634.6600	1.6347	1593.1400	1.5931	2.540	0.0000	0.0000
2026/05/18	2032	04/02/2027	8.48 Put	Bond Future	2403.5300	2.4035	2430.0900	2.4301	1.105	0.0000	0.0000
2026/05/18	2032	06/05/2027		Bond Future	8.7179	99.0784	8.7359	99.0089	0.206	0.0000	0.0000
2026/05/18	2032	06/05/2027	7.80 Call	Bond Future	791.3000	0.7913	766.5000	0.7665	3.134	0.0000	0.0000
2026/05/18	2032	06/05/2027	7.80 Put	Bond Future	4423.5800	4.4236	4468.3200	4.4683	1.011	0.0000	0.0000
2026/05/18	2032	05/08/2027		Bond Future	8.8086	100.8911	8.8276	100.8207	0.217	0.0000	0.0000
2026/05/18	2032	05/08/2027	8.42 Call	Bond Future	1616.5000	1.6165	1580.4100	1.5804	2.233	0.0000	0.0000
2026/05/18	2032	05/08/2027	8.42 Put	Bond Future	3064.8000	3.0648	3099.1600	3.0992	1.121	0.0000	0.0000
2026/05/18	2033	06/08/2026		Bond Future	146.6186	146.6186	146.6239	146.6239	0.004	0.0000	0.0000
2026/05/18	2033	06/08/2026	134.25 Call	Bond Future	12368.5500	12.3686	12373.9300	12.3739	0.043	0.0000	0.0000
2026/05/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2033	05/11/2026		Bond Future	147.7256	147.7256	147.7310	147.7310	0.004	0.0000	0.0000
2026/05/18	2033	05/11/2026	137.26 Call	Bond Future	10465.6400	10.4656	10471.0300	10.4710	0.052	0.0000	0.0000
2026/05/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2033	04/02/2027		Bond Future	150.5851	150.5851	150.5904	150.5904	0.004	0.0000	0.0000
2026/05/18	2033	04/02/2027	142.71 Call	Bond Future	7875.0900	7.8751	7880.3800	7.8804	0.067	0.0000	0.0000
2026/05/18	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2033	06/05/2027		Bond Future	151.9304	151.9304	151.9357	151.9357	0.004	0.0000	0.0000
2026/05/18	2033	06/05/2027	151.21 Call	Bond Future	720.3600	0.7204	725.6800	0.7257	0.739	0.0000	0.0000
2026/05/18	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2033	05/08/2027		Bond Future	154.7504	154.7504	154.7563	154.7563	0.004	0.0000	0.0000
2026/05/18	2033	05/08/2027	153.15 Call	Bond Future	1600.3500	1.6004	1606.3000	1.6063	0.372	0.0000	0.0000
2026/05/18	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	
2026/05/18	2037	06/08/2026	11.30 Call	Bond Future	12563.7200	12.5637	12398.9500	12.3990	1.311	0.0000	0.0000
2026/05/18	2037	06/08/2026	11.30 Put	Bond Future	69.0300	0.0690	65.6100	0.0656	4.954	0.0000	0.0000
2026/05/18	2037	06/08/2026	10.70 Call	Bond Future	9420.5000	9.4205	9254.1200	9.2541	1.766	0.0000	0.0000
2026/05/18	2037	06/08/2026	10.70 Put	Bond Future	208.5100	0.2085	203.4800	0.2035	2.412	0.0000	0.0000
2026/05/18	2037	06/08/2026	10.02 Put	Bond Future	578.1500	0.5782	578.3000	0.5783	0.026	0.0000	0.0000
2026/05/18	2037	06/08/2026	10.02 Call	Bond Future	5852.5500	5.8526	5691.3500	5.6914	2.754	0.0000	0.0000
2026/05/18	2037	06/08/2026		Bond Future	9.1694	95.8271	9.1945	95.6658	0.274	0.0000	0.0000
2026/05/18	2037	06/08/2026	11.71 Call	Bond Future	14665.6000	14.6656	14502.4400	14.5024	1.113	0.0000	0.0000
2026/05/18	2037	06/08/2026	11.71 Put	Bond Future	25.4000	0.0254	23.5900	0.0236	7.126	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.83 Call	Bond Future	9985.4300	9.9854	9825.7000	9.8257	1.600	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.83 Put	Bond Future	553.2800	0.5533	557.8900	0.5579	0.833	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.23 Call	Bond Future	7070.3900	7.0704	6920.4300	6.9204	2.121	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.23 Put	Bond Future	1022.1300	1.0221	1036.5100	1.0365	1.407	0.0000	0.0000
2026/05/18	2037	05/11/2026	9.46 Put	Bond Future	2184.6800	2.1847	2227.8900	2.2279	1.978	0.0000	0.0000
2026/05/18	2037	05/11/2026	9.46 Call	Bond Future	3621.7400	3.6217	3500.6100	3.5006	3.345	0.0000	0.0000
2026/05/18	2037	05/11/2026		Bond Future	9.2303	97.5655	9.2564	97.4011	0.282	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.62 Call	Bond Future	8952.9300	8.9529	8795.7700	8.7958	1.755	0.0000	0.0000
2026/05/18	2037	05/11/2026	10.62 Put	Bond Future	685.0800	0.6851	692.2600	0.6923	1.048	0.0000	0.0000
2026/05/18	2037	04/02/2027		Bond Future	9.2846	95.1738	9.3117	95.0062	0.292	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.51 Call	Bond Future	4097.5900	4.0976	3981.7200	3.9817	2.828	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.51 Put	Bond Future	2713.9100	2.7139	2765.6500	2.7657	1.906	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.81 Call	Bond Future	5311.4900	5.3115	5182.9300	5.1829	2.420	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.81 Put	Bond Future	2127.5200	2.1275	2166.5700	2.1666	1.835	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.31 Call	Bond Future	3360.5600	3.3606	3254.6700	3.2547	3.151	0.0000	0.0000
2026/05/18	2037	04/02/2027	9.31 Put	Bond Future	3203.2800	3.2033	3265.0000	3.2650	1.927	0.0000	0.0000
2026/05/18	2037	04/02/2027	8.44 Put	Bond Future	6593.4200	6.5934	6704.1700	6.7042	1.680	0.0000	0.0000
2026/05/18	2037	04/02/2027	8.44 Call	Bond Future	1160.8200	1.1608	1103.9600	1.1040	4.898	0.0000	0.0000
2026/05/18	2037	06/05/2027		Bond Future	9.3402	97.0313	9.3684	96.8603	0.302	0.0000	0.0000
2026/05/18	2037	06/05/2027	8.58 Call	Bond Future	1665.0400	1.6650	1599.4800	1.5995	3.937	0.0000	0.0000
2026/05/18	2037	06/05/2027	8.58 Put	Bond Future	6439.2600	6.4393	6544.7400	6.5447	1.638	0.0000	0.0000
2026/05/18	2037	05/08/2027		Bond Future	9.4232	94.5479	9.4525	94.3741	0.311	0.0000	0.0000
2026/05/18	2037	05/08/2027	9.05 Call	Bond Future	2835.3200	2.8353	2749.0700	2.7491	3.042	0.0000	0.0000
2026/05/18	2037	05/08/2027	9.05 Put	Bond Future	5087.1900	5.0872	5174.7400	5.1747	1.721	0.0000	0.0000
2026/05/18	2038	06/08/2026		Bond Future	161.1499	161.1499	160.0304	160.0304	0.695	0.0000	0.0000
2026/05/18	2038	06/08/2026	144.72 Call	Bond Future	16429.8700	16.4299	15310.4000	15.3104	6.814	0.0000	0.0000
2026/05/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2038	05/11/2026		Bond Future	164.1114	164.1114	162.9714	162.9714	0.695	0.0000	0.0000
2026/05/18	2038	05/11/2026	146.31 Call	Bond Future	17801.4000	17.8014	16661.3500	16.6614	6.404	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
2026/05/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/18	2038	04/02/2027		Bond Future	165.0400	165.0400	163.8777	163.8777	0.704	0.0000
2026/05/18	2038	04/02/2027	153.83 Call	Bond Future	11210.0200	11.2100	10047.7100	10.0477	10.368	0.0000
2026/05/18	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/18	2038	06/05/2027		Bond Future	168.2962	168.2962	167.1108	167.1108	0.704	0.0000
2026/05/18	2038	06/05/2027	166.10 Call	Bond Future	2196.1900	2.1962	1010.8300	1.0108	53.973	0.0000
2026/05/18	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/18	2038	05/08/2027		Bond Future	169.1221	169.1221	167.9150	167.9150	0.714	0.0000
2026/05/18	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/18	2038	05/08/2027	169.13 Put	Bond Future	7.9400	0.0079	1214.9900	1.2150	15,202.141	0.0000
2026/05/18	2040	06/08/2026		Bond Future	9.4403	96.9696	9.4963	96.5592	0.593	0.0000
2026/05/18	2040	06/08/2026	12.19 Call	Bond Future	17557.4600	17.5575	17147.0500	17.1471	2.338	0.0000
2026/05/18	2040	06/08/2026	12.19 Put	Bond Future	21.6700	0.0217	21.7000	0.0217	0.138	0.0000
2026/05/18	2040	05/11/2026		Bond Future	9.5027	98.7287	9.5606	98.3108	0.609	0.0000
2026/05/18	2040	05/11/2026	11.06 Call	Bond Future	11117.2300	11.1172	10736.4600	10.7365	3.425	0.0000
2026/05/18	2040	05/11/2026	11.06 Put	Bond Future	714.1500	0.7142	751.2700	0.7513	5.198	0.0000
2026/05/18	2040	05/11/2026	11.27 Call	Bond Future	12266.2300	12.2662	11877.8700	11.8779	3.166	0.0000
2026/05/18	2040	05/11/2026	11.27 Put	Bond Future	585.6200	0.5856	615.1500	0.6152	5.043	0.0000
2026/05/18	2040	05/11/2026	10.67 Call	Bond Future	8996.9300	8.9969	8635.5100	8.6355	4.017	0.0000
2026/05/18	2040	05/11/2026	10.67 Put	Bond Future	1041.7200	1.0417	1098.1900	1.0982	5.421	0.0000
2026/05/18	2040	05/11/2026	9.91 Put	Bond Future	2159.5200	2.1595	2281.8800	2.2819	5.666	0.0000
2026/05/18	2040	05/11/2026	9.91 Call	Bond Future	5047.3600	5.0474	4751.8300	4.7518	5.855	0.0000
2026/05/18	2040	04/02/2027		Bond Future	9.5595	96.1088	9.6194	95.6828	0.627	0.0000
2026/05/18	2040	04/02/2027	9.93 Call	Bond Future	5446.4300	5.4464	5162.6500	5.1627	5.210	0.0000
2026/05/18	2040	04/02/2027	9.93 Put	Bond Future	2854.0000	2.8540	2996.2800	2.9963	4.985	0.0000
2026/05/18	2040	04/02/2027	10.17 Call	Bond Future	6587.3500	6.5874	6279.7600	6.2798	4.669	0.0000
2026/05/18	2040	04/02/2027	10.17 Put	Bond Future	2368.6000	2.3686	2487.0700	2.4871	5.002	0.0000
2026/05/18	2040	04/02/2027	9.67 Call	Bond Future	4301.7000	4.3017	4048.0700	4.0481	5.896	0.0000
2026/05/18	2040	04/02/2027	9.67 Put	Bond Future	3517.7200	3.5177	3690.1500	3.6902	4.902	0.0000
2026/05/18	2040	04/02/2027	8.78 Put	Bond Future	7330.4600	7.3305	7621.8100	7.6218	3.975	0.0000
2026/05/18	2040	04/02/2027	8.78 Call	Bond Future	1536.1000	1.5361	1401.3900	1.4014	8.770	0.0000
2026/05/18	2040	06/05/2027		Bond Future	9.6172	97.9846	9.6793	97.5501	0.645	0.0000
2026/05/18	2040	06/05/2027	8.88 Call	Bond Future	2070.0300	2.0700	1917.0100	1.9170	7.392	0.0000
2026/05/18	2040	06/05/2027	8.88 Put	Bond Future	7451.4500	7.4515	7732.8800	7.7329	3.777	0.0000
2026/05/18	2040	05/08/2027		Bond Future	9.6991	95.2679	9.7634	94.8258	0.663	0.0000
2026/05/18	2040	05/08/2027	9.33 Call	Bond Future	3423.4800	3.4235	3219.8300	3.2198	5.949	0.0000
2026/05/18	2040	05/08/2027	9.33 Put	Bond Future	6016.3200	6.0163	6254.8000	6.2548	3.964	0.0000
2026/05/18	2043	06/08/2026		Bond Future	125.3046	125.3046	125.3094	125.3094	0.004	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	
2026/05/18	2043	06/08/2026	110.88 Call	Bond Future	14425.0582	14.4251	14429.7439	14.4297	0.032	0.0000	0.0000
2026/05/18	2043	06/08/2026	110.88 Put	Bond Future	0.4982	0.0005	0.3839	0.0004	22.934	0.0000	0.0000
2026/05/18	2043	05/11/2026		Bond Future	127.6074	127.6074	127.6123	127.6123	0.004	0.0000	0.0000
2026/05/18	2043	05/11/2026	112.84 Call	Bond Future	14781.6015	14.7816	14785.5131	14.7855	0.026	0.0000	0.0000
2026/05/18	2043	05/11/2026	112.84 Put	Bond Future	14.2315	0.0142	13.1831	0.0132	7.366	0.0000	0.0000
2026/05/18	2043	04/02/2027		Bond Future	127.1608	127.1608	127.1657	127.1657	0.004	0.0000	0.0000
2026/05/18	2043	04/02/2027	117.63 Call	Bond Future	9869.1983	9.8692	9866.4405	9.8664	0.028	0.0000	0.0000
2026/05/18	2043	04/02/2027	117.63 Put	Bond Future	338.3583	0.3384	330.7505	0.3308	2.248	0.0000	0.0000
2026/05/18	2043	06/05/2027		Bond Future	129.6700	129.6700	129.6748	129.6748	0.004	0.0000	0.0000
2026/05/18	2043	06/05/2027	127.48 Call	Bond Future	4570.8429	4.5708	4560.0512	4.5601	0.236	0.0000	0.0000
2026/05/18	2043	06/05/2027	127.48 Put	Bond Future	2380.8329	2.3808	2365.2812	2.3653	0.653	0.0000	0.0000
2026/05/18	2043	05/08/2027		Bond Future	129.0941	129.0941	129.0994	129.0994	0.004	0.0000	0.0000
2026/05/18	2043	05/08/2027	129.56 Call	Bond Future	3516.3372	3.5163	3506.4029	3.5064	0.283	0.0000	0.0000
2026/05/18	2043	05/08/2027	129.56 Put	Bond Future	3982.2572	3.9823	3967.0029	3.9670	0.383	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.25 Call	Bond Future	1497.8200	1.4978	1274.7200	1.2747	14.895	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.25 Put	Bond Future	3991.6000	3.9916	4294.2800	4.2943	7.583	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.00 Call	Bond Future	865.7100	0.8657	711.3900	0.7114	17.826	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.00 Put	Bond Future	5470.1900	5.4702	5841.6500	5.8417	6.791	0.0000	0.0000
2026/05/18	2044	06/08/2026		Bond Future	9.5563	93.4941	9.6224	92.9683	0.692	0.0000	0.0000
2026/05/18	2044	06/08/2026	12.42 Call	Bond Future	19186.9600	19.1870	18661.7600	18.6618	2.737	0.0000	0.0000
2026/05/18	2044	06/08/2026	12.42 Put	Bond Future	22.4300	0.0224	23.0100	0.0230	2.586	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.75 Call	Bond Future	3526.9200	3.5269	3169.0500	3.1691	10.147	0.0000	0.0000
2026/05/18	2044	06/08/2026	9.75 Put	Bond Future	2000.0000	2.0000	2167.9100	2.1679	8.396	0.0000	0.0000
2026/05/18	2044	05/11/2026		Bond Future	9.6148	95.1901	9.6830	94.6548	0.709	0.0000	0.0000
2026/05/18	2044	05/11/2026	11.34 Call	Bond Future	12948.2400	12.9482	12458.3900	12.4584	3.783	0.0000	0.0000
2026/05/18	2044	05/11/2026	11.34 Put	Bond Future	731.1500	0.7312	776.6500	0.7767	6.223	0.0000	0.0000
2026/05/18	2044	04/02/2027		Bond Future	9.6682	92.6278	9.7386	92.0820	0.728	0.0000	0.0000
2026/05/18	2044	04/02/2027	10.18 Call	Bond Future	6701.1800	6.7012	6323.1300	6.3231	5.642	0.0000	0.0000
2026/05/18	2044	04/02/2027	10.18 Put	Bond Future	2842.2600	2.8423	3010.0000	3.0100	5.902	0.0000	0.0000
2026/05/18	2044	06/05/2027		Bond Future	9.7222	94.4356	9.7949	93.8791	0.747	0.0000	0.0000
2026/05/18	2044	06/05/2027	9.08 Call	Bond Future	2571.2600	2.5713	2361.8700	2.3619	8.143	0.0000	0.0000
2026/05/18	2044	06/05/2027	9.08 Put	Bond Future	7717.5300	7.7175	8064.6100	8.0646	4.497	0.0000	0.0000
2026/05/18	2044	05/08/2027		Bond Future	9.7972	91.7792	9.8722	91.2129	0.766	0.0000	0.0000
2026/05/18	2044	05/08/2027	9.44 Call	Bond Future	3868.1200	3.8681	3606.1500	3.6062	6.773	0.0000	0.0000
2026/05/18	2044	05/08/2027	9.44 Put	Bond Future	6635.3900	6.6354	6939.7700	6.9398	4.587	0.0000	0.0000
2026/05/18	2046	06/08/2026		Bond Future	144.3463	144.3463	144.3521	144.3521	0.004	0.0000	0.0000
2026/05/18	2046	06/08/2026	122.38 Call	Bond Future	21966.3200	21.9663	21972.1200	21.9721	0.026	0.0000	0.0000
2026/05/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/18	2046	05/11/2026		Bond Future	144.6654	144.6654	144.6713	144.6713	0.004	0.0000	0.0000
2026/05/18	2046	05/11/2026	125.48 Call	Bond Future	19185.4300	19.1854	19191.3200	19.1913	0.031	0.0000	0.0000
2026/05/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2046	04/02/2027		Bond Future	147.4660	147.4660	147.4718	147.4718	0.004	0.0000	0.0000
2026/05/18	2046	04/02/2027	131.09 Call	Bond Future	16376.0000	16.3760	16381.7700	16.3818	0.035	0.0000	0.0000
2026/05/18	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2046	06/05/2027		Bond Future	147.9857	147.9857	147.9913	147.9913	0.004	0.0000	0.0000
2026/05/18	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2046	06/05/2027	148.99 Put	Bond Future	1004.2600	1.0043	998.7000	0.9987	0.554	0.0000	0.0000
2026/05/18	2046	05/08/2027		Bond Future	150.7309	150.7309	150.7371	150.7371	0.004	0.0000	0.0000
2026/05/18	2046	05/08/2027	149.17 Call	Bond Future	1560.9200	1.5609	1567.1100	1.5671	0.397	0.0000	0.0000
2026/05/18	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	06/08/2026		Bond Future	146.6194	146.6194	145.8753	145.8753	0.508	0.0000	0.0000
2026/05/18	2050	06/08/2026	123.27 Call	Bond Future	23349.4400	23.3494	22605.3100	22.6053	3.187	0.0000	0.0000
2026/05/18	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	05/11/2026		Bond Future	149.3140	149.3140	148.5561	148.5561	0.508	0.0000	0.0000
2026/05/18	2050	05/11/2026	123.84 Call	Bond Future	25474.0200	25.4740	24716.1000	24.7161	2.975	0.0000	0.0000
2026/05/18	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	04/02/2027		Bond Future	149.7026	149.7026	148.9299	148.9299	0.516	0.0000	0.0000
2026/05/18	2050	04/02/2027	132.39 Call	Bond Future	17312.5900	17.3126	16539.8500	16.5399	4.463	0.0000	0.0000
2026/05/18	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	06/05/2027		Bond Future	152.6561	152.6561	151.8680	151.8680	0.516	0.0000	0.0000
2026/05/18	2050	06/05/2027	150.46 Call	Bond Future	2196.0600	2.1961	1408.0300	1.4080	35.884	0.0000	0.0000
2026/05/18	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	05/08/2027		Bond Future	152.9306	152.9306	152.1283	152.1283	0.525	0.0000	0.0000
2026/05/18	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	2050	05/08/2027	152.97 Put	Bond Future	39.4200	0.0394	841.7000	0.8417	2,035.211	0.0000	0.0000
2026/05/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/18	AL37	06/08/2026		Index Future	1276.9410	1276.9410	1276.4950	1276.4950	0.035	0.0000	0.0000
2026/05/18	AL37	05/11/2026		Index Future	1300.3560	1300.3560	1299.9010	1299.9010	0.035	0.0000	0.0000
2026/05/18	AL37	04/02/2027		Index Future	1325.2220	1325.2220	1324.7520	1324.7520	0.035	0.0000	0.0000
2026/05/18	AL37	06/05/2027		Index Future	1351.0690	1351.0690	1350.5860	1350.5860	0.036	0.0000	0.0000
2026/05/18	AL37	05/08/2027		Index Future	1375.6040	1375.6040	1375.1240	1375.1240	0.035	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	
2026/05/18	AL7T	07/05/2026		Index Future	1643.8270	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/18	AL7T	06/08/2026		Index Future	1644.9120	1644.9120	1642.3330	1642.3330	0.157	0.0000	0.0000
2026/05/18	AL7T	05/11/2026		Index Future	1675.0750	1675.0750	1672.4470	1672.4470	0.157	0.0000	0.0000
2026/05/18	AL7T	04/02/2027		Index Future	1707.1070	1707.1070	1704.4210	1704.4210	0.157	0.0000	0.0000
2026/05/18	AL7T	06/05/2027		Index Future	1740.4010	1740.4010	1737.6590	1737.6590	0.158	0.0000	0.0000
2026/05/18	AL7T	05/08/2027		Index Future	1772.0060	1772.0060	1769.2300	1769.2300	0.157	0.0000	0.0000
2026/05/18	ALBI	07/05/2026		Index Future	1389.1600	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/18	ALBI	06/08/2026		Index Future	1389.6150	1389.6150	1386.0510	1386.0510	0.256	0.0000	0.0000
2026/05/18	ALBI	05/11/2026		Index Future	1415.0960	1415.0960	1411.4660	1411.4660	0.257	0.0000	0.0000
2026/05/18	ALBI	04/02/2027		Index Future	1442.1570	1442.1570	1438.4500	1438.4500	0.257	0.0000	0.0000
2026/05/18	ALBI	06/05/2027		Index Future	1470.2840	1470.2840	1466.5010	1466.5010	0.257	0.0000	0.0000
2026/05/18	ALBI	05/08/2027		Index Future	1496.9840	1496.9840	1493.1460	1493.1460	0.256	0.0000	0.0000
2026/05/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	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	
2026/05/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/18	ES33	06/08/2026		Bond Future	9.3275	93.7149	9.3526	93.5943	0.269	0.0000	0.0000
2026/05/18	ES33	06/08/2026	12.02 Call	Bond Future	11846.2100	11.8462	11725.6900	11.7257	1.017	0.0000	0.0000
2026/05/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES33	05/11/2026		Bond Future	9.4135	91.6443	9.4398	91.5215	0.280	0.0000	0.0000
2026/05/18	ES33	05/11/2026	10.83 Call	Bond Future	6315.9000	6.3159	6193.0900	6.1931	1.944	0.0000	0.0000
2026/05/18	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES33	04/02/2027		Bond Future	9.4949	93.4188	9.5226	93.2935	0.292	0.0000	0.0000
2026/05/18	ES33	04/02/2027	9.70 Call	Bond Future	922.1900	0.9222	796.9000	0.7969	13.586	0.0000	0.0000
2026/05/18	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES33	06/05/2027		Bond Future	9.5699	91.4661	9.5990	91.3382	0.305	0.0000	0.0000
2026/05/18	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES33	06/05/2027	8.80 Put	Bond Future	3459.2600	3.4593	3587.1100	3.5871	3.696	0.0000	0.0000
2026/05/18	ES33	05/08/2027		Bond Future	9.6801	93.1597	9.7107	93.0298	0.317	0.0000	0.0000
2026/05/18	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	
2026/05/18	ES33	05/08/2027	9.27 Put	Bond Future	1760.7400	1.7607	1890.6200	1.8906	7.376	0.0000	0.0000
2026/05/18	ES42	06/08/2026		Bond Future	9.8564	91.7832	9.9071	91.4155	0.514	0.0000	0.0000
2026/05/18	ES42	06/08/2026	12.65 Call	Bond Future	17308.8600	17.3089	16941.2100	16.9412	2.124	0.0000	0.0000
2026/05/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES42	05/11/2026		Bond Future	9.9270	89.2061	9.9794	88.8316	0.528	0.0000	0.0000
2026/05/18	ES42	05/11/2026	11.66 Call	Bond Future	11241.2500	11.2413	10866.7700	10.8668	3.331	0.0000	0.0000
2026/05/18	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES42	04/02/2027		Bond Future	9.9917	90.9337	10.0459	90.5519	0.542	0.0000	0.0000
2026/05/18	ES42	04/02/2027	10.29 Call	Bond Future	2073.8300	2.0738	1691.9700	1.6920	18.413	0.0000	0.0000
2026/05/18	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES42	06/05/2027		Bond Future	10.0551	88.4634	10.1111	88.0740	0.557	0.0000	0.0000
2026/05/18	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES42	06/05/2027	9.33 Put	Bond Future	5278.9600	5.2790	5668.3600	5.6684	7.376	0.0000	0.0000
2026/05/18	ES42	05/08/2027		Bond Future	10.1380	90.0994	10.1959	89.7031	0.571	0.0000	0.0000
2026/05/18	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	ES42	05/08/2027	9.84 Put	Bond Future	2082.6200	2.0826	2478.9600	2.4790	19.031	0.0000	0.0000
2026/05/18	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/18	GOVI	06/08/2026		GOVI	1362.5790	1362.5790	1358.8990	1358.8990	0.270	0.0000	0.0000
2026/05/18	GOVI	06/08/2026	1,189. Call 00	GOVI	1735790.0000	173.5790	1698990.0000	169.8990	2.120	0.0000	0.0000
2026/05/18	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	GOVI	05/11/2026		GOVI	1387.5640	1387.5640	1383.8150	1383.8150	0.270	0.0000	0.0000
2026/05/18	GOVI	05/11/2026	1,277. Call 00	GOVI	1105640.0000	110.5640	1068150.0000	106.8150	3.391	0.0000	0.0000
2026/05/18	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	GOVI	04/02/2027		GOVI	1414.0990	1414.0990	1410.2710	1410.2710	0.271	0.0000	0.0000
2026/05/18	GOVI	04/02/2027	1,369. Call 00	GOVI	450990.0000	45.0990	412710.0000	41.2710	8.488	0.0000	0.0000
2026/05/18	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	GOVI	06/05/2027		GOVI	1441.6780	1441.6780	1437.7730	1437.7730	0.271	0.0000	0.0000
2026/05/18	GOVI	06/05/2027	1,427. Call 00	GOVI	146780.0000	14.6780	107730.0000	10.7730	26.604	0.0000	0.0000
2026/05/18	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	GOVI	05/08/2027		GOVI	1467.8590	1467.8590	1463.8950	1463.8950	0.270	0.0000	0.0000
2026/05/18	GOVI	05/08/2027	1,465. Call 00	GOVI	28590.0000	2.8590	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/18	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	11050.0000	1.1050	100.000	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	
2026/05/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/18	I258	06/08/2026		Bond Future	135.1612	135.1612	135.1660	135.1660	0.004	0.0000	0.0000
2026/05/18	I258	06/08/2026	112.95 Call	Bond Future	22211.9357	22.2119	22216.5433	22.2165	0.021	0.0000	0.0000
2026/05/18	I258	06/08/2026	112.95 Put	Bond Future	0.7057	0.0007	0.5433	0.0005	23.015	0.0000	0.0000
2026/05/18	I258	05/11/2026		Bond Future	137.6453	137.6453	137.6502	137.6502	0.004	0.0000	0.0000
2026/05/18	I258	05/11/2026	114.95 Call	Bond Future	22717.5560	22.7176	22720.8291	22.7208	0.014	0.0000	0.0000
2026/05/18	I258	05/11/2026	114.95 Put	Bond Future	22.2760	0.0223	20.6591	0.0207	7.259	0.0000	0.0000
2026/05/18	I258	04/02/2027		Bond Future	137.3930	137.3930	137.3976	137.3976	0.003	0.0000	0.0000
2026/05/18	I258	04/02/2027	118.90 Call	Bond Future	18734.9405	18.7349	18732.6276	18.7326	0.012	0.0000	0.0000
2026/05/18	I258	04/02/2027	118.90 Put	Bond Future	241.9305	0.2419	235.0476	0.2350	2.845	0.0000	0.0000
2026/05/18	I258	06/05/2027		Bond Future	140.1041	140.1041	140.1087	140.1087	0.003	0.0000	0.0000
2026/05/18	I258	06/05/2027	134.78 Call	Bond Future	8395.7891	8.3958	8378.1911	8.3782	0.210	0.0000	0.0000
2026/05/18	I258	06/05/2027	134.78 Put	Bond Future	3071.7191	3.0717	3049.5211	3.0495	0.723	0.0000	0.0000
2026/05/18	I258	05/08/2027		Bond Future	139.7218	139.7218	139.7270	139.7270	0.004	0.0000	0.0000
2026/05/18	I258	05/08/2027	138.93 Call	Bond Future	6398.5897	6.3986	6381.2926	6.3813	0.270	0.0000	0.0000
2026/05/18	I258	05/08/2027	138.93 Put	Bond Future	5606.7697	5.6068	5584.3026	5.5843	0.401	0.0000	0.0000
2026/05/18	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/18	IGOV	06/08/2026		Index Future	452.4580	452.4580	451.3490	451.3490	0.245	0.0000	0.0000
2026/05/18	IGOV	05/11/2026		Index Future	460.8640	460.8640	459.7340	459.7340	0.245	0.0000	0.0000
2026/05/18	IGOV	04/02/2027		Index Future	469.7840	469.7840	468.6300	468.6300	0.246	0.0000	0.0000
2026/05/18	IGOV	06/05/2027		Index Future	479.0510	479.0510	477.8730	477.8730	0.246	0.0000	0.0000
2026/05/18	IGOV	05/08/2027		Index Future	487.8530	487.8530	486.6590	486.6590	0.245	0.0000	0.0000
2026/05/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/18	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/18	R033	06/08/2026		Bond Future	8.6614	110.2892	8.6763	110.2119	0.172	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	
2026/05/18	R033	06/08/2026	10.25 Call	Bond Future	7964.1000	7.9641	7880.3700	7.8804	1.051	0.0000	0.0000
2026/05/18	R033	06/08/2026	10.25 Put	Bond Future	129.1700	0.1292	122.7500	0.1228	4.970	0.0000	0.0000
2026/05/18	R033	05/11/2026		Bond Future	8.7257	107.2485	8.7414	107.1697	0.180	0.0000	0.0000
2026/05/18	R033	05/11/2026	9.33 Call	Bond Future	4087.1700	4.0872	4014.1800	4.0142	1.786	0.0000	0.0000
2026/05/18	R033	05/11/2026	9.33 Put	Bond Future	1115.5300	1.1155	1121.3100	1.1213	0.518	0.0000	0.0000
2026/05/18	R033	04/02/2027		Bond Future	8.7798	109.3005	8.7965	109.2201	0.190	0.0000	0.0000
2026/05/18	R033	04/02/2027	8.65 Call	Bond Future	2105.4500	2.1055	2054.3400	2.0543	2.428	0.0000	0.0000
2026/05/18	R033	04/02/2027	8.65 Put	Bond Future	2735.8400	2.7358	2765.1700	2.7652	1.072	0.0000	0.0000
2026/05/18	R033	06/05/2027		Bond Future	8.8291	106.3895	8.8467	106.3073	0.199	0.0000	0.0000
2026/05/18	R033	06/05/2027	7.93 Call	Bond Future	985.8000	0.9858	955.6600	0.9557	3.057	0.0000	0.0000
2026/05/18	R033	06/05/2027	7.93 Put	Bond Future	5289.7700	5.2898	5341.7900	5.3418	0.983	0.0000	0.0000
2026/05/18	R033	05/08/2027		Bond Future	8.9158	108.3351	8.9344	108.2518	0.208	0.0000	0.0000
2026/05/18	R033	05/08/2027	8.54 Call	Bond Future	1999.0900	1.9991	1955.6900	1.9557	2.171	0.0000	0.0000
2026/05/18	R033	05/08/2027	8.54 Put	Bond Future	3702.6900	3.7027	3742.5800	3.7426	1.077	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.70 Put	Bond Future	7179.0500	7.1791	7339.5600	7.3396	2.236	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.70 Call	Bond Future	116.7500	0.1168	96.9600	0.0970	16.951	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.90 Put	Bond Future	5981.1800	5.9812	6131.1200	6.1311	2.507	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.90 Call	Bond Future	202.2100	0.2022	171.8500	0.1719	15.014	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.34 Call	Bond Future	633.6500	0.6337	565.3900	0.5654	10.773	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.34 Put	Bond Future	3658.1700	3.6582	3770.2100	3.7702	3.063	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.95 Put	Bond Future	5693.6400	5.6936	5840.2300	5.8402	2.575	0.0000	0.0000
2026/05/18	R035	06/08/2026	7.95 Call	Bond Future	232.4100	0.2324	198.7000	0.1987	14.505	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.29 Put	Bond Future	3890.6000	3.8906	4008.0800	4.0081	3.020	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.29 Call	Bond Future	557.7700	0.5578	494.9500	0.4950	11.263	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.79 Put	Bond Future	1973.7600	1.9738	2035.5900	2.0356	3.133	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.79 Call	Bond Future	1671.3900	1.6714	1552.9200	1.5529	7.088	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.39 Call	Bond Future	3976.5900	3.9766	3812.9400	3.8129	4.115	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.39 Put	Bond Future	792.5100	0.7925	809.1600	0.8092	2.101	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.71 Call	Bond Future	5459.3700	5.4594	5284.6700	5.2847	3.200	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.71 Put	Bond Future	480.1400	0.4801	485.7400	0.4857	1.166	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.21 Call	Bond Future	3202.2300	3.2022	3048.4000	3.0484	4.804	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.21 Put	Bond Future	1047.3400	1.0473	1073.8100	1.0738	2.527	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.71 Put	Bond Future	2216.9700	2.2170	2287.3200	2.2873	3.173	0.0000	0.0000
2026/05/18	R035	06/08/2026	8.71 Call	Bond Future	1437.5100	1.4375	1327.5600	1.3276	7.649	0.0000	0.0000
2026/05/18	R035	06/08/2026	10.22 Call	Bond Future	7963.8100	7.9638	7782.1500	7.7822	2.281	0.0000	0.0000
2026/05/18	R035	06/08/2026	10.22 Put	Bond Future	212.2900	0.2123	210.9300	0.2109	0.641	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.72 Call	Bond Future	5507.2000	5.5072	5332.2600	5.3323	3.177	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.72 Put	Bond Future	472.5700	0.4726	477.9300	0.4779	1.134	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	
2026/05/18	R035	06/08/2026	9.22 Put	Bond Future	1031.4200	1.0314	1057.2700	1.0573	2.506	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.22 Call	Bond Future	3243.8500	3.2439	3089.4000	3.0894	4.761	0.0000	0.0000
2026/05/18	R035	06/08/2026	10.13 Call	Bond Future	7515.1800	7.5152	7334.1500	7.3342	2.409	0.0000	0.0000
2026/05/18	R035	06/08/2026	10.13 Put	Bond Future	245.1300	0.2451	244.4000	0.2444	0.298	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.63 Call	Bond Future	5078.8400	5.0788	4906.2600	4.9063	3.398	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.63 Put	Bond Future	544.3000	0.5443	552.0200	0.5520	1.418	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.13 Put	Bond Future	1184.6900	1.1847	1216.5300	1.2165	2.688	0.0000	0.0000
2026/05/18	R035	06/08/2026	9.13 Call	Bond Future	2877.6000	2.8776	2729.1400	2.7291	5.159	0.0000	0.0000
2026/05/18	R035	06/08/2026		Bond Future	8.8410	104.1716	8.8714	103.9913	0.345	0.0000	0.0000
2026/05/18	R035	06/08/2026	11.06 Call	Bond Future	12135.0400	12.1350	11952.8700	11.9529	1.501	0.0000	0.0000
2026/05/18	R035	06/08/2026	11.06 Put	Bond Future	44.1600	0.0442	42.2900	0.0423	4.235	0.0000	0.0000
2026/05/18	R035	05/11/2026		Bond Future	8.9022	101.5603	8.9340	101.3767	0.357	0.0000	0.0000
2026/05/18	R035	05/11/2026	10.03 Call	Bond Future	7021.0900	7.0211	6854.2900	6.8543	2.376	0.0000	0.0000
2026/05/18	R035	05/11/2026	10.03 Put	Bond Future	769.2600	0.7693	786.1000	0.7861	2.189	0.0000	0.0000
2026/05/18	R035	05/11/2026	9.80 Call	Bond Future	5989.2600	5.9893	5828.8400	5.8288	2.678	0.0000	0.0000
2026/05/18	R035	05/11/2026	9.80 Put	Bond Future	970.2200	0.9702	993.4400	0.9934	2.393	0.0000	0.0000
2026/05/18	R035	05/11/2026	9.30 Call	Bond Future	3884.2300	3.8842	3744.8300	3.7448	3.589	0.0000	0.0000
2026/05/18	R035	05/11/2026	9.30 Put	Bond Future	1618.9300	1.6189	1663.1700	1.6632	2.733	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.80 Put	Bond Future	2728.9400	2.7289	2806.0800	2.8061	2.827	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.80 Call	Bond Future	2135.9200	2.1359	2029.4200	2.0294	4.986	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.97 Call	Bond Future	2675.9300	2.6759	2556.9600	2.5570	4.446	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.97 Put	Bond Future	2285.1100	2.2851	2349.7800	2.3498	2.830	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.47 Call	Bond Future	1291.2800	1.2913	1211.0800	1.2111	6.211	0.0000	0.0000
2026/05/18	R035	05/11/2026	8.47 Put	Bond Future	3830.2300	3.8302	3933.6700	3.9337	2.701	0.0000	0.0000
2026/05/18	R035	05/11/2026	7.97 Put	Bond Future	6132.8800	6.1329	6271.4000	6.2714	2.259	0.0000	0.0000
2026/05/18	R035	05/11/2026	7.97 Call	Bond Future	552.0500	0.5521	506.9300	0.5069	8.173	0.0000	0.0000
2026/05/18	R035	04/02/2027		Bond Future	8.9563	103.5032	8.9895	103.3160	0.371	0.0000	0.0000
2026/05/18	R035	04/02/2027	9.02 Call	Bond Future	3092.3400	3.0923	2976.8800	2.9769	3.734	0.0000	0.0000
2026/05/18	R035	04/02/2027	9.02 Put	Bond Future	2734.0100	2.7340	2805.8200	2.8058	2.627	0.0000	0.0000
2026/05/18	R035	04/02/2027	7.70 Put	Bond Future	7980.0900	7.9801	8128.8800	8.1289	1.865	0.0000	0.0000
2026/05/18	R035	04/02/2027	7.70 Call	Bond Future	564.4400	0.5644	525.9600	0.5260	6.817	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.20 Put	Bond Future	5484.1300	5.4841	5608.4400	5.6084	2.267	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.20 Call	Bond Future	1102.0700	1.1021	1039.1100	1.0391	5.713	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.85 Call	Bond Future	2562.1000	2.5621	2457.0800	2.4571	4.099	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.85 Put	Bond Future	3163.3200	3.1633	3245.5700	3.2456	2.600	0.0000	0.0000
2026/05/18	R035	04/02/2027	9.43 Call	Bond Future	4563.0800	4.5631	4426.1100	4.4261	3.002	0.0000	0.0000
2026/05/18	R035	04/02/2027	9.43 Put	Bond Future	1938.8600	1.9389	1989.1600	1.9892	2.594	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.93 Call	Bond Future	2805.6700	2.8057	2695.6300	2.6956	3.922	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.93 Put	Bond Future	2953.8500	2.9539	3031.0800	3.0311	2.615	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/18	R035	04/02/2027	8.43 Put	Bond Future	4533.0400	4.5330	4642.9300	4.6429	2.424	0.0000	0.0000
2026/05/18	R035	04/02/2027	8.43 Call	Bond Future	1509.4400	1.5094	1432.0600	1.4321	5.126	0.0000	0.0000
2026/05/18	R035	06/05/2027		Bond Future	9.0011	101.0171	9.0359	100.8261	0.386	0.0000	0.0000
2026/05/18	R035	06/05/2027	8.25 Call	Bond Future	1432.5200	1.4325	1363.8100	1.3638	4.796	0.0000	0.0000
2026/05/18	R035	06/05/2027	8.25 Put	Bond Future	5675.2200	5.6752	5797.5400	5.7975	2.155	0.0000	0.0000
2026/05/18	R035	05/08/2027		Bond Future	9.0756	102.8658	9.1119	102.6717	0.401	0.0000	0.0000
2026/05/18	R035	05/08/2027	8.72 Call	Bond Future	2477.2500	2.4773	2384.6700	2.3847	3.737	0.0000	0.0000
2026/05/18	R035	05/08/2027	8.72 Put	Bond Future	4402.0800	4.4021	4503.6700	4.5037	2.308	0.0000	0.0000
2026/05/18	R038	06/08/2026		Bond Future	9.2587	115.3239	9.2838	115.1338	0.271	0.0000	0.0000
2026/05/18	R038	06/08/2026	11.77 Call	Bond Future	16997.7200	16.9977	16805.5000	16.8055	1.131	0.0000	0.0000
2026/05/18	R038	06/08/2026	11.77 Put	Bond Future	30.7300	0.0307	28.6000	0.0286	6.931	0.0000	0.0000
2026/05/18	R038	05/11/2026		Bond Future	9.3256	111.9335	9.3516	111.7399	0.279	0.0000	0.0000
2026/05/18	R038	05/11/2026	10.72 Call	Bond Future	10556.9600	10.5570	10371.8000	10.3718	1.754	0.0000	0.0000
2026/05/18	R038	05/11/2026	10.72 Put	Bond Future	829.4300	0.8294	837.8700	0.8379	1.018	0.0000	0.0000
2026/05/18	R038	04/02/2027		Bond Future	9.3855	114.0752	9.4126	113.8777	0.289	0.0000	0.0000
2026/05/18	R038	04/02/2027	9.60 Call	Bond Future	4793.1700	4.7932	4657.2900	4.6573	2.835	0.0000	0.0000
2026/05/18	R038	04/02/2027	9.60 Put	Bond Future	3243.3300	3.2433	3304.9100	3.3049	1.899	0.0000	0.0000
2026/05/18	R038	06/05/2027		Bond Future	9.4419	110.8159	9.4701	110.6146	0.298	0.0000	0.0000
2026/05/18	R038	06/05/2027	8.71 Call	Bond Future	2030.2600	2.0303	1951.2800	1.9513	3.890	0.0000	0.0000
2026/05/18	R038	06/05/2027	8.71 Put	Bond Future	7444.8200	7.4448	7567.2200	7.5672	1.644	0.0000	0.0000
2026/05/18	R038	05/08/2027		Bond Future	9.5236	112.8422	9.5529	112.6374	0.308	0.0000	0.0000
2026/05/18	R038	05/08/2027	9.15 Call	Bond Future	3383.3500	3.3834	3281.4300	3.2814	3.012	0.0000	0.0000
2026/05/18	R038	05/08/2027	9.15 Put	Bond Future	6042.1700	6.0422	6145.0300	6.1450	1.702	0.0000	0.0000
2026/05/18	R053	06/08/2026	8.10 Put	Bond Future	17061.1400	17.0611	17824.0700	17.8241	4.472	0.0000	0.0000
2026/05/18	R053	06/08/2026	8.10 Call	Bond Future	180.2200	0.1802	130.5800	0.1306	27.544	0.0000	0.0000
2026/05/18	R053	06/08/2026	8.60 Put	Bond Future	10690.0200	10.6900	11360.4900	11.3605	6.272	0.0000	0.0000
2026/05/18	R053	06/08/2026	8.60 Call	Bond Future	638.5200	0.6385	496.4200	0.4964	22.255	0.0000	0.0000
2026/05/18	R053	06/08/2026	9.10 Call	Bond Future	2056.9000	2.0569	1725.6800	1.7257	16.103	0.0000	0.0000
2026/05/18	R053	06/08/2026	9.10 Put	Bond Future	5821.2100	5.8212	6302.5600	6.3026	8.269	0.0000	0.0000
2026/05/18	R053	06/08/2026		Bond Future	9.4201	125.6202	9.4914	124.8077	0.757	0.0000	0.0000
2026/05/18	R053	06/08/2026	12.28 Call	Bond Future	26545.1400	26.5451	25734.1600	25.7342	3.055	0.0000	0.0000
2026/05/18	R053	06/08/2026	12.28 Put	Bond Future	36.1800	0.0362	37.7700	0.0378	4.395	0.0000	0.0000
2026/05/18	R053	06/08/2026	9.60 Call	Bond Future	4923.4600	4.9235	4381.2300	4.3812	11.013	0.0000	0.0000
2026/05/18	R053	06/08/2026	9.60 Put	Bond Future	2890.2900	2.8903	3160.6300	3.1606	9.353	0.0000	0.0000
2026/05/18	R053	05/11/2026		Bond Future	9.4721	122.0384	9.5455	121.2111	0.775	0.0000	0.0000
2026/05/18	R053	05/11/2026	11.21 Call	Bond Future	18249.2500	18.2493	17492.6900	17.4927	4.146	0.0000	0.0000
2026/05/18	R053	05/11/2026	11.21 Put	Bond Future	986.6300	0.9866	1057.2900	1.0573	7.162	0.0000	0.0000
2026/05/18	R053	04/02/2027		Bond Future	9.5184	124.3735	9.5940	123.5301	0.794	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	
2026/05/18	R053	04/02/2027	9.99 Call	Bond Future	9250.7400	9.2507	8676.2100	8.6762	6.211	0.0000	0.0000
2026/05/18	R053	04/02/2027	9.99 Put	Bond Future	4150.5100	4.1505	4419.3200	4.4193	6.477	0.0000	0.0000
2026/05/18	R053	06/05/2027		Bond Future	9.5615	120.9369	9.6394	120.0770	0.814	0.0000	0.0000
2026/05/18	R053	06/05/2027	8.92 Call	Bond Future	3615.2100	3.6152	3295.4800	3.2955	8.844	0.0000	0.0000
2026/05/18	R053	06/05/2027	8.92 Put	Bond Future	11116.7700	11.1168	11656.9100	11.6569	4.859	0.0000	0.0000
2026/05/18	R053	05/08/2027		Bond Future	9.6215	123.1484	9.7018	122.2731	0.834	0.0000	0.0000
2026/05/18	R053	05/08/2027	9.28 Call	Bond Future	5571.0900	5.5711	5165.2900	5.1653	7.284	0.0000	0.0000
2026/05/18	R053	05/08/2027	9.28 Put	Bond Future	9420.6400	9.4206	9890.1100	9.8901	4.983	0.0000	0.0000
2026/05/18	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/18	R186	06/08/2026	8.57 Call	Bond Future	51.2800	0.0513	50.3500	0.0504	1.814	0.0000	0.0000
2026/05/18	R186	06/08/2026	8.57 Put	Bond Future	51.2800	0.0513	50.3500	0.0504	1.814	0.0000	0.0000
2026/05/18	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/18	R186	05/11/2026	8.12 Call	Bond Future	36.7700	0.0368	36.4500	0.0365	0.870	0.0000	0.0000
2026/05/18	R186	05/11/2026	8.12 Put	Bond Future	36.7700	0.0368	36.4500	0.0365	0.870	0.0000	0.0000
2026/05/18	R202	06/08/2026		Bond Future	301.3612	301.3612	300.0893	300.0893	0.422	0.0000	0.0000
2026/05/18	R202	06/08/2026	278.86 Call	Bond Future	22501.2300	22.5012	21229.2600	21.2293	5.653	0.0000	0.0000
2026/05/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R202	05/11/2026		Bond Future	306.8995	306.8995	305.6041	305.6041	0.422	0.0000	0.0000
2026/05/18	R202	05/11/2026	280.46 Call	Bond Future	26439.5300	26.4395	25144.0500	25.1441	4.900	0.0000	0.0000
2026/05/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R202	04/02/2027		Bond Future	307.3124	307.3124	305.9913	305.9913	0.430	0.0000	0.0000
2026/05/18	R202	04/02/2027	294.73 Call	Bond Future	12582.4100	12.5824	11261.3400	11.2613	10.499	0.0000	0.0000
2026/05/18	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R202	06/05/2027		Bond Future	313.3755	313.3755	312.0281	312.0281	0.430	0.0000	0.0000
2026/05/18	R202	06/05/2027	306.99 Call	Bond Future	6385.4600	6.3855	5038.1400	5.0381	21.100	0.0000	0.0000
2026/05/18	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R202	05/08/2027		Bond Future	313.5359	313.5359	312.1646	312.1646	0.437	0.0000	0.0000
2026/05/18	R202	05/08/2027	312.97 Call	Bond Future	565.8900	0.5659	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/18	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	805.3800	0.8054	100.000	0.0000	0.0000
2026/05/18	R209	06/08/2026		Bond Future	9.0051	84.7752	9.0303	84.6339	0.280	0.0000	0.0000
2026/05/18	R209	06/08/2026	11.39 Call	Bond Future	12142.2300	12.1422	11998.9100	11.9989	1.180	0.0000	0.0000
2026/05/18	R209	06/08/2026	11.39 Put	Bond Future	33.5700	0.0336	31.4800	0.0315	6.226	0.0000	0.0000
2026/05/18	R209	05/11/2026		Bond Future	9.0626	83.1621	9.0887	83.0183	0.288	0.0000	0.0000
2026/05/18	R209	05/11/2026	10.32 Call	Bond Future	7262.9000	7.2629	7127.1200	7.1271	1.870	0.0000	0.0000
2026/05/18	R209	05/11/2026	10.32 Put	Bond Future	687.8400	0.6878	695.8900	0.6959	1.170	0.0000	0.0000
2026/05/18	R209	04/02/2027		Bond Future	9.1128	84.7531	9.1400	84.6065	0.298	0.0000	0.0000
2026/05/18	R209	04/02/2027	9.28 Call	Bond Future	3373.4600	3.3735	3274.6500	3.2747	2.929	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/18	R209	04/02/2027	9.28 Put	Bond Future	2475.3800	2.4754	2523.2300	2.5232	1.933	0.0000	0.0000
2026/05/18	R209	04/02/2027	8.96 Call	Bond Future	2400.0800	2.4001	2316.2000	2.3162	3.495	0.0000	0.0000
2026/05/18	R209	04/02/2027	8.96 Put	Bond Future	3232.2100	3.2322	3294.9900	3.2950	1.942	0.0000	0.0000
2026/05/18	R209	04/02/2027	8.03 Put	Bond Future	6848.1400	6.8481	6955.6400	6.9556	1.570	0.0000	0.0000
2026/05/18	R209	04/02/2027	8.03 Call	Bond Future	717.5000	0.7175	678.3400	0.6783	5.458	0.0000	0.0000
2026/05/18	R209	06/05/2027		Bond Future	9.1593	83.2543	9.1875	83.1047	0.308	0.0000	0.0000
2026/05/18	R209	06/05/2027	8.41 Call	Bond Future	1438.0600	1.4381	1380.7900	1.3808	3.982	0.0000	0.0000
2026/05/18	R209	06/05/2027	8.41 Put	Bond Future	5539.1500	5.5392	5631.5000	5.6315	1.667	0.0000	0.0000
2026/05/18	R209	06/05/2027	9.32 Call	Bond Future	3677.4500	3.6775	3580.4700	3.5805	2.637	0.0000	0.0000
2026/05/18	R209	06/05/2027	9.32 Put	Bond Future	2829.9200	2.8299	2882.5600	2.8826	1.860	0.0000	0.0000
2026/05/18	R209	06/05/2027	8.25 Put	Bond Future	6216.6500	6.2167	6315.4300	6.3154	1.589	0.0000	0.0000
2026/05/18	R209	06/05/2027	8.25 Call	Bond Future	1206.8800	1.2069	1156.0400	1.1560	4.213	0.0000	0.0000
2026/05/18	R209	05/08/2027		Bond Future	9.2307	84.7780	9.2600	84.6259	0.318	0.0000	0.0000
2026/05/18	R209	05/08/2027	8.87 Call	Bond Future	2472.5800	2.4726	2396.9800	2.3970	3.058	0.0000	0.0000
2026/05/18	R209	05/08/2027	8.87 Put	Bond Future	4373.1600	4.3732	4449.6500	4.4497	1.749	0.0000	0.0000
2026/05/18	R210	06/08/2026		Bond Future	266.9190	266.9190	266.9722	266.9722	0.020	0.0000	0.0000
2026/05/18	R210	06/08/2026	259.84 Call	Bond Future	7078.9600	7.0790	7132.1500	7.1322	0.751	0.0000	0.0000
2026/05/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R210	05/11/2026		Bond Future	268.2868	268.2868	268.3409	268.3409	0.020	0.0000	0.0000
2026/05/18	R210	05/11/2026	253.33 Call	Bond Future	14956.8100	14.9568	15010.9300	15.0109	0.362	0.0000	0.0000
2026/05/18	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R210	04/02/2027		Bond Future	273.4803	273.4803	273.5350	273.5350	0.020	0.0000	0.0000
2026/05/18	R210	04/02/2027	266.03 Call	Bond Future	7450.2600	7.4503	7505.0000	7.5050	0.735	0.0000	0.0000
2026/05/18	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R210	06/05/2027		Bond Future	275.2530	275.2530	275.3087	275.3087	0.020	0.0000	0.0000
2026/05/18	R210	06/05/2027	271.13 Call	Bond Future	4123.0400	4.1230	4178.6500	4.1787	1.349	0.0000	0.0000
2026/05/18	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R210	05/08/2027		Bond Future	280.3604	280.3604	280.4179	280.4179	0.021	0.0000	0.0000
2026/05/18	R210	05/08/2027	276.01 Call	Bond Future	4350.3800	4.3504	4407.9100	4.4079	1.322	0.0000	0.0000
2026/05/18	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R213	06/08/2026		Bond Future	8.4107	97.8871	8.4205	97.8517	0.117	0.0000	0.0000
2026/05/18	R213	06/08/2026	9.69 Call	Bond Future	4615.1700	4.6152	4572.8700	4.5729	0.917	0.0000	0.0000
2026/05/18	R213	06/08/2026	9.69 Put	Bond Future	144.2500	0.1443	137.3200	0.1373	4.804	0.0000	0.0000
2026/05/18	R213	05/11/2026		Bond Future	8.4794	96.1126	8.4899	96.0766	0.124	0.0000	0.0000
2026/05/18	R213	05/11/2026	8.75 Call	Bond Future	1998.0200	1.9980	1963.7400	1.9637	1.716	0.0000	0.0000
2026/05/18	R213	05/11/2026	8.75 Put	Bond Future	1074.7500	1.0748	1076.4900	1.0765	0.162	0.0000	0.0000
2026/05/18	R213	04/02/2027		Bond Future	8.5373	97.9512	8.5486	97.9143	0.133	0.0000	0.0000
2026/05/18	R213	04/02/2027	8.14 Call	Bond Future	964.6700	0.9647	942.7800	0.9428	2.269	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	
2026/05/18	R213	04/02/2027	8.14 Put	Bond Future	2270.3200	2.2703	2285.3100	2.2853	0.660	0.0000	0.0000
2026/05/18	R213	06/05/2027		Bond Future	8.5819	96.3085	8.5941	96.2709	0.142	0.0000	0.0000
2026/05/18	R213	06/05/2027	7.56 Call	Bond Future	489.8500	0.4899	476.7300	0.4767	2.678	0.0000	0.0000
2026/05/18	R213	06/05/2027	7.56 Put	Bond Future	3713.5200	3.7135	3738.0700	3.7381	0.661	0.0000	0.0000
2026/05/18	R213	06/05/2027	9.25 Call	Bond Future	3117.2800	3.1173	3084.5300	3.0845	1.051	0.0000	0.0000
2026/05/18	R213	06/05/2027	9.25 Put	Bond Future	1079.2600	1.0793	1084.1800	1.0842	0.456	0.0000	0.0000
2026/05/18	R213	06/05/2027	8.13 Put	Bond Future	2446.2700	2.4463	2463.3700	2.4634	0.699	0.0000	0.0000
2026/05/18	R213	06/05/2027	8.13 Call	Bond Future	1036.8500	1.0369	1016.2800	1.0163	1.984	0.0000	0.0000
2026/05/18	R213	05/08/2027		Bond Future	8.6783	98.0720	8.6914	98.0340	0.151	0.0000	0.0000
2026/05/18	R213	05/08/2027	8.27 Call	Bond Future	1192.3100	1.1923	1171.6100	1.1716	1.736	0.0000	0.0000
2026/05/18	R213	05/08/2027	8.27 Put	Bond Future	2389.7600	2.3898	2407.1200	2.4071	0.726	0.0000	0.0000
2026/05/18	R214	06/08/2026		Bond Future	9.4452	79.8665	9.4959	79.5368	0.537	0.0000	0.0000
2026/05/18	R214	06/08/2026	11.97 Call	Bond Future	14278.6000	14.2786	13948.8000	13.9488	2.310	0.0000	0.0000
2026/05/18	R214	06/08/2026	11.97 Put	Bond Future	37.9400	0.0379	37.8200	0.0378	0.316	0.0000	0.0000
2026/05/18	R214	05/11/2026		Bond Future	9.5049	78.0188	9.5572	77.6830	0.551	0.0000	0.0000
2026/05/18	R214	05/11/2026	10.97 Call	Bond Future	9381.6400	9.3816	9077.1700	9.0772	3.245	0.0000	0.0000
2026/05/18	R214	05/11/2026	10.97 Put	Bond Future	713.9800	0.7140	745.2400	0.7452	4.378	0.0000	0.0000
2026/05/18	R214	04/02/2027		Bond Future	9.5598	79.5113	9.6138	79.1690	0.565	0.0000	0.0000
2026/05/18	R214	04/02/2027	9.90 Call	Bond Future	4755.4600	4.7555	4527.4700	4.5275	4.794	0.0000	0.0000
2026/05/18	R214	04/02/2027	9.90 Put	Bond Future	2635.6900	2.6357	2749.9400	2.7499	4.335	0.0000	0.0000
2026/05/18	R214	06/05/2027		Bond Future	9.6078	77.7627	9.6636	77.4137	0.580	0.0000	0.0000
2026/05/18	R214	06/05/2027	8.88 Call	Bond Future	1887.8100	1.8878	1761.1600	1.7612	6.709	0.0000	0.0000
2026/05/18	R214	06/05/2027	8.88 Put	Bond Future	6655.6900	6.6557	6878.0200	6.8780	3.340	0.0000	0.0000
2026/05/18	R214	05/08/2027		Bond Future	9.6758	79.1861	9.7333	78.8310	0.594	0.0000	0.0000
2026/05/18	R214	05/08/2027	9.32 Call	Bond Future	3127.3400	3.1273	2960.0100	2.9600	5.351	0.0000	0.0000
2026/05/18	R214	05/08/2027	9.32 Put	Bond Future	5375.6900	5.3757	5563.4700	5.5635	3.493	0.0000	0.0000
2026/05/18	R248	06/08/2026		Bond Future	9.5022	97.0680	9.5684	96.5019	0.696	0.0000	0.0000
2026/05/18	R248	06/08/2026	12.37 Call	Bond Future	20245.6600	20.2457	19680.2700	19.6803	2.793	0.0000	0.0000
2026/05/18	R248	06/08/2026	12.37 Put	Bond Future	26.8600	0.0269	27.6000	0.0276	2.755	0.0000	0.0000
2026/05/18	R248	06/08/2026	9.00 Call	Bond Future	1045.3000	1.0453	864.8800	0.8649	17.260	0.0000	0.0000
2026/05/18	R248	06/08/2026	9.00 Put	Bond Future	5530.3800	5.5304	5916.0900	5.9161	6.974	0.0000	0.0000
2026/05/18	R248	06/08/2026	10.00 Call	Bond Future	5518.6800	5.5187	5068.6600	5.0687	8.154	0.0000	0.0000
2026/05/18	R248	06/08/2026	10.00 Put	Bond Future	1390.0500	1.3901	1506.1600	1.5062	8.353	0.0000	0.0000
2026/05/18	R248	05/11/2026		Bond Future	9.5584	94.3913	9.6265	93.8148	0.713	0.0000	0.0000
2026/05/18	R248	05/11/2026	11.31 Call	Bond Future	13923.9300	13.9239	13394.8900	13.3949	3.800	0.0000	0.0000
2026/05/18	R248	05/11/2026	11.31 Put	Bond Future	757.4100	0.7574	804.8300	0.8048	6.261	0.0000	0.0000
2026/05/18	R248	04/02/2027		Bond Future	9.6101	96.1971	9.6803	95.6095	0.731	0.0000	0.0000
2026/05/18	R248	04/02/2027	10.11 Call	Bond Future	7139.0100	7.1390	6733.1000	6.7331	5.686	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	
2026/05/18	R248	04/02/2027	10.11 Put	Bond Future	3082.1300	3.0821	3263.8600	3.2639	5.896	0.0000	0.0000
2026/05/18	R248	06/05/2027		Bond Future	9.6550	93.6320	9.7273	93.0327	0.749	0.0000	0.0000
2026/05/18	R248	06/05/2027	9.05 Call	Bond Future	2850.1100	2.8501	2618.8100	2.6188	8.115	0.0000	0.0000
2026/05/18	R248	06/05/2027	9.05 Put	Bond Future	8117.8500	8.1179	8485.8100	8.4858	4.533	0.0000	0.0000
2026/05/18	R248	05/08/2027		Bond Future	9.7180	95.3451	9.7925	94.7353	0.767	0.0000	0.0000
2026/05/18	R248	05/08/2027	9.37 Call	Bond Future	4199.9700	4.2000	3916.2100	3.9162	6.756	0.0000	0.0000
2026/05/18	R248	05/08/2027	9.37 Put	Bond Future	7135.1300	7.1351	7461.2300	7.4612	4.570	0.0000	0.0000
2026/05/18	R2R9	06/08/2026		Bond Future	9.3683	107.3010	9.3933	107.1131	0.267	0.0000	0.0000
2026/05/18	R2R9	06/08/2026	101.74 Call	Bond Future	94181.5100	94.1815	93993.6300	93.9936	0.199	0.0000	0.0000
2026/05/18	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R2R9	05/11/2026		Bond Future	9.4348	104.2691	9.4608	104.0778	0.275	0.0000	0.0000
2026/05/18	R2R9	05/11/2026	98.56 Call	Bond Future	93299.0300	93.2990	93107.7300	93.1077	0.205	0.0000	0.0000
2026/05/18	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R2R9	04/02/2027		Bond Future	9.4947	106.2642	9.5217	106.0690	0.284	0.0000	0.0000
2026/05/18	R2R9	04/02/2027	9.89 Call	Bond Future	5405.9200	5.4059	5262.2700	5.2623	2.657	0.0000	0.0000
2026/05/18	R2R9	04/02/2027	9.89 Put	Bond Future	2594.2700	2.5943	2645.8200	2.6458	1.987	0.0000	0.0000
2026/05/18	R2R9	06/05/2027		Bond Future	9.5514	103.3569	9.5794	103.1578	0.293	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	8.83 Call	Bond Future	2113.6100	2.1136	2033.5500	2.0336	3.788	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	8.83 Put	Bond Future	7442.2100	7.4422	7561.2200	7.5612	1.599	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	9.64 Call	Bond Future	4737.3800	4.7374	4611.2000	4.6112	2.663	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	9.64 Put	Bond Future	4108.3600	4.1084	4181.2500	4.1813	1.774	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	8.94 Put	Bond Future	6860.2100	6.8602	6973.1100	6.9731	1.646	0.0000	0.0000
2026/05/18	R2R9	06/05/2027	8.94 Call	Bond Future	2368.6500	2.3687	2282.4800	2.2825	3.638	0.0000	0.0000
2026/05/18	R2R9	05/08/2027		Bond Future	9.6316	105.2469	9.6606	105.0446	0.301	0.0000	0.0000
2026/05/18	R2R9	05/08/2027	9.26 Call	Bond Future	3529.9400	3.5299	3427.4500	3.4275	2.903	0.0000	0.0000
2026/05/18	R2R9	05/08/2027	9.26 Put	Bond Future	6174.3600	6.1744	6274.1900	6.2742	1.617	0.0000	0.0000
2026/05/18	R4R2	06/08/2026		Bond Future	9.5426	108.3655	9.5986	107.9017	0.586	0.0000	0.0000
2026/05/18	R4R2	06/08/2026	102.06 Call	Bond Future	94948.2100	94.9482	94484.4000	94.4844	0.488	0.0000	0.0000
2026/05/18	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R4R2	05/11/2026		Bond Future	9.6085	105.2269	9.6663	104.7546	0.602	0.0000	0.0000
2026/05/18	R4R2	05/11/2026	98.76 Call	Bond Future	94004.2700	94.0043	93532.0300	93.5320	0.502	0.0000	0.0000
2026/05/18	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	R4R2	04/02/2027		Bond Future	9.6683	107.2403	9.7281	106.7588	0.619	0.0000	0.0000
2026/05/18	R4R2	04/02/2027	10.13 Call	Bond Future	6301.9400	6.3019	5968.8200	5.9688	5.286	0.0000	0.0000
2026/05/18	R4R2	04/02/2027	10.13 Put	Bond Future	2670.0300	2.6700	2818.3900	2.8184	5.556	0.0000	0.0000
2026/05/18	R4R2	06/05/2027		Bond Future	9.7250	104.2260	9.7869	103.7350	0.636	0.0000	0.0000
2026/05/18	R4R2	06/05/2027	9.00 Call	Bond Future	2683.0200	2.6830	2499.5300	2.4995	6.839	0.0000	0.0000
2026/05/18	R4R2	06/05/2027	9.00 Put	Bond Future	8701.4300	8.7014	9008.8900	9.0089	3.533	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	
2026/05/18	R4R2	05/08/2027		Bond Future	9.8028	106.1318	9.8669	105.6321	0.653	0.0000	0.0000
2026/05/18	R4R2	05/08/2027	9.44 Call	Bond Future	4134.9400	4.1349	3900.4200	3.9004	5.672	0.0000	0.0000
2026/05/18	R4R2	05/08/2027	9.44 Put	Bond Future	7034.5900	7.0346	7299.6800	7.2997	3.768	0.0000	0.0000
2026/05/18	RR87	06/08/2026		Bond Future	7.4049	100.8206	7.4033	100.8211	0.022	0.0000	0.0000
2026/05/18	RR87	06/08/2026	6.53 Call	Bond Future	4.4133	0.0044	4.0651	0.0041	7.888	0.0000	0.0000
2026/05/18	RR87	06/08/2026	6.53 Put	Bond Future	313.7433	0.3137	312.8351	0.3128	0.289	0.0000	0.0000
2026/05/18	RR87	05/11/2026		Bond Future	7.3769	102.6494	7.3722	102.6500	0.064	0.0000	0.0000
2026/05/18	RR87	05/11/2026	5.27 Call	Bond Future	0.1275	0.0001	0.1197	0.0001	6.112	0.0000	0.0000
2026/05/18	RR87	05/11/2026	5.27 Put	Bond Future	241.6275	0.2416	241.0797	0.2411	0.227	0.0000	0.0000
2026/05/18	RR88	06/08/2026		Bond Future	7.7654	104.1756	7.7643	104.1770	0.014	0.0000	0.0000
2026/05/18	RR88	06/08/2026	6.79 Call	Bond Future	20.8028	0.0208	19.2000	0.0192	7.704	0.0000	0.0000
2026/05/18	RR88	06/08/2026	6.79 Put	Bond Future	1191.9628	1.1920	1189.0300	1.1890	0.246	0.0000	0.0000
2026/05/18	RR88	05/11/2026		Bond Future	7.8410	105.4147	7.8396	105.4161	0.017	0.0000	0.0000
2026/05/18	RR88	05/11/2026	6.71 Call	Bond Future	39.8417	0.0398	38.6706	0.0387	2.939	0.0000	0.0000
2026/05/18	RR88	05/11/2026	6.71 Put	Bond Future	1222.1117	1.2221	1219.5306	1.2195	0.211	0.0000	0.0000
2026/05/18	RR88	04/02/2027		Bond Future	7.8700	103.5750	7.8684	103.5763	0.020	0.0000	0.0000
2026/05/18	RR88	04/02/2027	7.78 Call	Bond Future	396.6708	0.3967	394.8298	0.3948	0.464	0.0000	0.0000
2026/05/18	RR88	04/02/2027	7.78 Put	Bond Future	471.8308	0.4718	468.6998	0.4687	0.664	0.0000	0.0000
2026/05/18	RR88	06/05/2027		Bond Future	7.8649	105.5962	7.8628	105.5974	0.026	0.0000	0.0000
2026/05/18	RR88	06/05/2027	7.89 Call	Bond Future	519.2393	0.5192	517.6978	0.5177	0.297	0.0000	0.0000
2026/05/18	RR88	06/05/2027	7.89 Put	Bond Future	504.2193	0.5042	501.4578	0.5015	0.548	0.0000	0.0000
2026/05/18	RR88	05/08/2027		Bond Future	8.1867	102.2235	8.1822	102.2251	0.054	0.0000	0.0000
2026/05/18	RR88	05/08/2027	8.07 Call	Bond Future	534.5055	0.5345	533.4256	0.5334	0.202	0.0000	0.0000
2026/05/18	RR88	05/08/2027	8.07 Put	Bond Future	576.4255	0.5764	573.7456	0.5737	0.465	0.0000	0.0000
2026/05/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

