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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2026 TO 19/05/2026

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
2026/05/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/19	2029	06/08/2026		Bond Future	150.3787	150.3787	150.3822	0.002	0.0000	0.0000
2026/05/19	2029	06/08/2026	144.10 Call	Bond Future	6278.6600	6.2787	6282.2400	0.057	0.0000	0.0000
2026/05/19	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2029	05/11/2026		Bond Future	151.6572	151.6572	151.6605	0.002	0.0000	0.0000
2026/05/19	2029	05/11/2026	147.56 Call	Bond Future	4097.1700	4.0972	4100.4800	0.081	0.0000	0.0000
2026/05/19	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	
2026/05/19	2029	04/02/2027		Bond Future	154.5925	154.5925	154.5957	154.5957	0.002	0.0000	0.0000
2026/05/19	2029	04/02/2027	149.72 Call	Bond Future	4872.5300	4.8725	4875.6500	4.8757	0.064	0.0000	0.0000
2026/05/19	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2029	06/05/2027		Bond Future	156.1214	156.1214	156.1247	156.1247	0.002	0.0000	0.0000
2026/05/19	2029	06/05/2027	153.32 Call	Bond Future	2801.4300	2.8014	2804.7000	2.8047	0.117	0.0000	0.0000
2026/05/19	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2029	05/08/2027		Bond Future	159.0195	159.0195	159.0234	159.0234	0.002	0.0000	0.0000
2026/05/19	2029	05/08/2027	156.72 Call	Bond Future	2299.5400	2.2995	2303.4100	2.3034	0.168	0.0000	0.0000
2026/05/19	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2030	06/08/2026		Bond Future	8.2692	99.4586	8.3543	99.2080	1.030	0.0000	0.0000
2026/05/19	2030	06/08/2026	9.22 Call	Bond Future	2936.1100	2.9361	2718.6400	2.7186	7.407	0.0000	0.0000
2026/05/19	2030	06/08/2026	9.22 Put	Bond Future	181.1800	0.1812	214.3200	0.2143	18.291	0.0000	0.0000
2026/05/19	2030	06/08/2026	7.21 Put	Bond Future	3217.4200	3.2174	3457.4800	3.4575	7.461	0.0000	0.0000
2026/05/19	2030	06/08/2026	7.21 Call	Bond Future	33.4400	0.0334	22.8900	0.0229	31.549	0.0000	0.0000
2026/05/19	2030	06/08/2026	7.71 Put	Bond Future	1861.2400	1.8612	2065.5000	2.0655	10.974	0.0000	0.0000
2026/05/19	2030	06/08/2026	7.71 Call	Bond Future	195.7400	0.1957	149.3900	0.1494	23.679	0.0000	0.0000
2026/05/19	2030	06/08/2026	8.06 Call	Bond Future	525.9200	0.5259	431.5300	0.4315	17.948	0.0000	0.0000
2026/05/19	2030	06/08/2026	8.06 Put	Bond Future	1144.9600	1.1450	1301.1800	1.3012	13.644	0.0000	0.0000
2026/05/19	2030	05/11/2026		Bond Future	8.3366	101.2628	8.4291	101.0076	1.110	0.0000	0.0000
2026/05/19	2030	05/11/2026	8.39 Call	Bond Future	1202.2600	1.2023	1069.2400	1.0692	11.064	0.0000	0.0000
2026/05/19	2030	05/11/2026	8.39 Put	Bond Future	1054.8600	1.0549	1177.0400	1.1770	11.583	0.0000	0.0000
2026/05/19	2030	04/02/2027		Bond Future	8.3879	99.1921	8.4893	98.9319	1.209	0.0000	0.0000
2026/05/19	2030	04/02/2027	7.82 Call	Bond Future	543.0500	0.5431	465.6600	0.4657	14.251	0.0000	0.0000
2026/05/19	2030	04/02/2027	7.82 Put	Bond Future	2015.9300	2.0159	2198.7700	2.1988	9.070	0.0000	0.0000
2026/05/19	2030	06/05/2027		Bond Future	8.4445	101.1277	8.5564	100.8623	1.325	0.0000	0.0000
2026/05/19	2030	06/05/2027	7.27 Call	Bond Future	257.9100	0.2579	214.9700	0.2150	16.649	0.0000	0.0000
2026/05/19	2030	06/05/2027	7.27 Put	Bond Future	3097.3100	3.0973	3319.7700	3.3198	7.182	0.0000	0.0000
2026/05/19	2030	05/08/2027		Bond Future	8.5785	98.9708	8.7033	98.7009	1.454	0.0000	0.0000
2026/05/19	2030	05/08/2027	8.11 Call	Bond Future	791.6900	0.7917	693.1900	0.6932	12.442	0.0000	0.0000
2026/05/19	2030	05/08/2027	8.11 Put	Bond Future	1813.7300	1.8137	1985.1700	1.9852	9.452	0.0000	0.0000
2026/05/19	2031	06/08/2026		Bond Future	116.2276	116.2276	116.5289	116.5289	0.259	0.0000	0.0000
2026/05/19	2031	06/08/2026	113.81 Call	Bond Future	2441.0700	2.4411	2731.9800	2.7320	11.917	0.0000	0.0000
2026/05/19	2031	06/08/2026	113.81 Put	Bond Future	23.4900	0.0235	13.1300	0.0131	44.104	0.0000	0.0000
2026/05/19	2031	05/11/2026		Bond Future	118.3636	118.3636	118.6704	118.6704	0.259	0.0000	0.0000
2026/05/19	2031	05/11/2026	111.49 Call	Bond Future	6873.6400	6.8736	7180.3800	7.1804	4.463	0.0000	0.0000
2026/05/19	2031	05/11/2026	111.49 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/05/19	2031	04/02/2027		Bond Future	118.1785	118.1785	118.4913	118.4913	0.265	0.0000	0.0000
2026/05/19	2031	04/02/2027	116.18 Call	Bond Future	2214.5100	2.2145	2475.9400	2.4759	11.805	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	
2026/05/19	2031	04/02/2027	116.18 Put	Bond Future	215.9700	0.2160	164.6300	0.1646	23.772	0.0000	0.0000
2026/05/19	2031	06/05/2027		Bond Future	120.5103	120.5103	120.8291	120.8291	0.265	0.0000	0.0000
2026/05/19	2031	06/05/2027	116.87 Call	Bond Future	3697.2100	3.6972	4000.0400	4.0000	8.191	0.0000	0.0000
2026/05/19	2031	06/05/2027	116.87 Put	Bond Future	56.9200	0.0569	40.9000	0.0409	28.145	0.0000	0.0000
2026/05/19	2031	05/08/2027		Bond Future	120.2155	120.2155	120.5409	120.5409	0.271	0.0000	0.0000
2026/05/19	2031	05/08/2027	121.41 Call	Bond Future	518.3500	0.5184	629.5500	0.6296	21.453	0.0000	0.0000
2026/05/19	2031	05/08/2027	121.41 Put	Bond Future	1712.8700	1.7129	1498.6900	1.4987	12.504	0.0000	0.0000
2026/05/19	2032	06/08/2026		Bond Future	8.5665	101.6119	8.6551	101.2268	1.034	0.0000	0.0000
2026/05/19	2032	06/08/2026	10.12 Call	Bond Future	6600.6000	6.6006	6235.9500	6.2360	5.524	0.0000	0.0000
2026/05/19	2032	06/08/2026	10.12 Put	Bond Future	106.0800	0.1061	126.5500	0.1266	19.297	0.0000	0.0000
2026/05/19	2032	05/11/2026		Bond Future	8.6319	99.2960	8.7256	98.9039	1.085	0.0000	0.0000
2026/05/19	2032	05/11/2026	9.16 Call	Bond Future	3198.6500	3.1987	2930.7100	2.9307	8.377	0.0000	0.0000
2026/05/19	2032	05/11/2026	9.16 Put	Bond Future	1013.1900	1.0132	1137.3700	1.1374	12.256	0.0000	0.0000
2026/05/19	2032	04/02/2027		Bond Future	8.6865	101.1957	8.7860	100.7958	1.145	0.0000	0.0000
2026/05/19	2032	04/02/2027	8.48 Call	Bond Future	1593.1400	1.5931	1418.7700	1.4188	10.945	0.0000	0.0000
2026/05/19	2032	04/02/2027	8.48 Put	Bond Future	2430.0900	2.4301	2655.5700	2.6556	9.279	0.0000	0.0000
2026/05/19	2032	06/05/2027		Bond Future	8.7359	99.0089	8.8416	98.6012	1.210	0.0000	0.0000
2026/05/19	2032	06/05/2027	7.80 Call	Bond Future	766.5000	0.7665	666.6100	0.6666	13.032	0.0000	0.0000
2026/05/19	2032	06/05/2027	7.80 Put	Bond Future	4468.3200	4.4683	4776.1400	4.7761	6.889	0.0000	0.0000
2026/05/19	2032	05/08/2027		Bond Future	8.8276	100.8207	8.9403	100.4058	1.277	0.0000	0.0000
2026/05/19	2032	05/08/2027	8.42 Call	Bond Future	1580.4100	1.5804	1415.8800	1.4159	10.411	0.0000	0.0000
2026/05/19	2032	05/08/2027	8.42 Put	Bond Future	3099.1600	3.0992	3349.5200	3.3495	8.078	0.0000	0.0000
2026/05/19	2033	06/08/2026		Bond Future	146.6239	146.6239	146.4930	146.4930	0.089	0.0000	0.0000
2026/05/19	2033	06/08/2026	134.25 Call	Bond Future	12373.9300	12.3739	12242.9600	12.2430	1.058	0.0000	0.0000
2026/05/19	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2033	05/11/2026		Bond Future	147.7310	147.7310	147.5975	147.5975	0.090	0.0000	0.0000
2026/05/19	2033	05/11/2026	137.26 Call	Bond Future	10471.0300	10.4710	10337.4500	10.3375	1.276	0.0000	0.0000
2026/05/19	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2033	04/02/2027		Bond Future	150.5904	150.5904	150.4540	150.4540	0.091	0.0000	0.0000
2026/05/19	2033	04/02/2027	142.71 Call	Bond Future	7880.3800	7.8804	7743.9600	7.7440	1.731	0.0000	0.0000
2026/05/19	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2033	06/05/2027		Bond Future	151.9357	151.9357	151.7966	151.7966	0.092	0.0000	0.0000
2026/05/19	2033	06/05/2027	151.21 Call	Bond Future	725.6800	0.7257	586.6300	0.5866	19.161	0.0000	0.0000
2026/05/19	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2033	05/08/2027		Bond Future	154.7563	154.7563	154.6151	154.6151	0.091	0.0000	0.0000
2026/05/19	2033	05/08/2027	153.15 Call	Bond Future	1606.3000	1.6063	1465.1400	1.4651	8.788	0.0000	0.0000
2026/05/19	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	
2026/05/19	2037	06/08/2026		Bond Future	9.1945	95.6658	9.2972	95.0089	1.117	0.0000	0.0000
2026/05/19	2037	06/08/2026	11.71 Call	Bond Future	14502.4400	14.5024	13851.6100	13.8516	4.488	0.0000	0.0000
2026/05/19	2037	06/08/2026	11.71 Put	Bond Future	23.5900	0.0236	29.6400	0.0296	25.646	0.0000	0.0000
2026/05/19	2037	06/08/2026	11.30 Call	Bond Future	12398.9500	12.3990	11757.3500	11.7574	5.175	0.0000	0.0000
2026/05/19	2037	06/08/2026	11.30 Put	Bond Future	65.6100	0.0656	80.8900	0.0809	23.289	0.0000	0.0000
2026/05/19	2037	06/08/2026	10.70 Call	Bond Future	9254.1200	9.2541	8640.7100	8.6407	6.629	0.0000	0.0000
2026/05/19	2037	06/08/2026	10.70 Put	Bond Future	203.4800	0.2035	246.9500	0.2470	21.363	0.0000	0.0000
2026/05/19	2037	06/08/2026	10.02 Put	Bond Future	578.3000	0.5783	694.1800	0.6942	20.038	0.0000	0.0000
2026/05/19	2037	06/08/2026	10.02 Call	Bond Future	5691.3500	5.6914	5150.3500	5.1504	9.506	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.83 Call	Bond Future	9825.7000	9.8257	9239.3100	9.2393	5.968	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.83 Put	Bond Future	557.8900	0.5579	640.3100	0.6403	14.774	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.23 Call	Bond Future	6920.4300	6.9204	6396.3400	6.3963	7.573	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.23 Put	Bond Future	1036.5100	1.0365	1181.2300	1.1812	13.962	0.0000	0.0000
2026/05/19	2037	05/11/2026	9.46 Put	Bond Future	2227.8900	2.2279	2509.1100	2.5091	12.623	0.0000	0.0000
2026/05/19	2037	05/11/2026	9.46 Call	Bond Future	3500.6100	3.5006	3113.0200	3.1130	11.072	0.0000	0.0000
2026/05/19	2037	05/11/2026		Bond Future	9.2564	97.4011	9.3629	96.7323	1.151	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.62 Call	Bond Future	8795.7700	8.7958	8227.5600	8.2276	6.460	0.0000	0.0000
2026/05/19	2037	05/11/2026	10.62 Put	Bond Future	692.2600	0.6923	792.8600	0.7929	14.532	0.0000	0.0000
2026/05/19	2037	04/02/2027		Bond Future	9.3117	95.0062	9.4225	94.3244	1.190	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.51 Call	Bond Future	3981.7200	3.9817	3594.0900	3.5941	9.735	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.51 Put	Bond Future	2765.6500	2.7657	3059.8500	3.0599	10.638	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.81 Call	Bond Future	5182.9300	5.1829	4741.1800	4.7412	8.523	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.81 Put	Bond Future	2166.5700	2.1666	2406.6500	2.4067	11.081	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.31 Call	Bond Future	3254.6700	3.2547	2907.5800	2.9076	10.664	0.0000	0.0000
2026/05/19	2037	04/02/2027	9.31 Put	Bond Future	3265.0000	3.2650	3599.7400	3.5997	10.252	0.0000	0.0000
2026/05/19	2037	04/02/2027	8.44 Put	Bond Future	6704.1700	6.7042	7219.8900	7.2199	7.693	0.0000	0.0000
2026/05/19	2037	04/02/2027	8.44 Call	Bond Future	1103.9600	1.1040	937.8500	0.9379	15.047	0.0000	0.0000
2026/05/19	2037	06/05/2027		Bond Future	9.3684	96.8603	9.4836	96.1651	1.230	0.0000	0.0000
2026/05/19	2037	06/05/2027	8.58 Call	Bond Future	1599.4800	1.5995	1393.8000	1.3938	12.859	0.0000	0.0000
2026/05/19	2037	06/05/2027	8.58 Put	Bond Future	6544.7400	6.5447	7034.2600	7.0343	7.480	0.0000	0.0000
2026/05/19	2037	05/08/2027		Bond Future	9.4525	94.3741	9.5725	93.6665	1.269	0.0000	0.0000
2026/05/19	2037	05/08/2027	9.05 Call	Bond Future	2749.0700	2.7491	2457.9400	2.4579	10.590	0.0000	0.0000
2026/05/19	2037	05/08/2027	9.05 Put	Bond Future	5174.7400	5.1747	5591.2200	5.5912	8.048	0.0000	0.0000
2026/05/19	2038	06/08/2026		Bond Future	160.0304	160.0304	160.5186	160.5186	0.305	0.0000	0.0000
2026/05/19	2038	06/08/2026	144.72 Call	Bond Future	15310.4000	15.3104	15798.5900	15.7986	3.189	0.0000	0.0000
2026/05/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2038	05/11/2026		Bond Future	162.9714	162.9714	163.4686	163.4686	0.305	0.0000	0.0000
2026/05/19	2038	05/11/2026	146.31 Call	Bond Future	16661.3500	16.6614	17158.6300	17.1586	2.985	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
2026/05/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/19	2038	04/02/2027		Bond Future	163.8777	163.8777	164.3845	164.3845	0.309	0.0000
2026/05/19	2038	04/02/2027	153.83 Call	Bond Future	10047.7100	10.0477	10554.4800	10.5545	5.044	0.0000
2026/05/19	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/19	2038	06/05/2027		Bond Future	167.1108	167.1108	167.6275	167.6275	0.309	0.0000
2026/05/19	2038	06/05/2027	166.10 Call	Bond Future	1010.8300	1.0108	1527.4900	1.5275	51.112	0.0000
2026/05/19	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/19	2038	05/08/2027		Bond Future	167.9150	167.9150	168.4421	168.4421	0.314	0.0000
2026/05/19	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/19	2038	05/08/2027	169.13 Put	Bond Future	1214.9900	1.2150	687.9000	0.6879	43.382	0.0000
2026/05/19	2040	06/08/2026		Bond Future	9.4963	96.5592	9.6348	95.5539	1.458	0.0000
2026/05/19	2040	06/08/2026	12.19 Call	Bond Future	17147.0500	17.1471	16149.9700	16.1500	5.815	0.0000
2026/05/19	2040	06/08/2026	12.19 Put	Bond Future	21.7000	0.0217	29.8800	0.0299	37.696	0.0000
2026/05/19	2040	05/11/2026		Bond Future	9.5606	98.3108	9.7038	97.2873	1.498	0.0000
2026/05/19	2040	05/11/2026	11.06 Call	Bond Future	10736.4600	10.7365	9859.4800	9.8595	8.168	0.0000
2026/05/19	2040	05/11/2026	11.06 Put	Bond Future	751.2700	0.7513	897.7700	0.8978	19.500	0.0000
2026/05/19	2040	05/11/2026	11.27 Call	Bond Future	11877.8700	11.8779	10976.0200	10.9760	7.593	0.0000
2026/05/19	2040	05/11/2026	11.27 Put	Bond Future	615.1500	0.6152	736.7800	0.7368	19.772	0.0000
2026/05/19	2040	05/11/2026	10.67 Call	Bond Future	8635.5100	8.6355	7818.7300	7.8187	9.458	0.0000
2026/05/19	2040	05/11/2026	10.67 Put	Bond Future	1098.1900	1.0982	1304.8900	1.3049	18.822	0.0000
2026/05/19	2040	05/11/2026	9.91 Put	Bond Future	2281.8800	2.2819	2672.8800	2.6729	17.135	0.0000
2026/05/19	2040	05/11/2026	9.91 Call	Bond Future	4751.8300	4.7518	4119.3500	4.1194	13.310	0.0000
2026/05/19	2040	04/02/2027	10.17 Call	Bond Future	6279.7600	6.2798	5598.8500	5.5989	10.843	0.0000
2026/05/19	2040	04/02/2027	10.17 Put	Bond Future	2487.0700	2.4871	2849.4100	2.8494	14.569	0.0000
2026/05/19	2040	04/02/2027	9.67 Call	Bond Future	4048.0700	4.0481	3505.0600	3.5051	13.414	0.0000
2026/05/19	2040	04/02/2027	9.67 Put	Bond Future	3690.1500	3.6902	4190.3900	4.1904	13.556	0.0000
2026/05/19	2040	04/02/2027	8.78 Put	Bond Future	7621.8100	7.6218	8400.5400	8.4005	10.217	0.0000
2026/05/19	2040	04/02/2027	8.78 Call	Bond Future	1401.3900	1.4014	1136.8700	1.1369	18.876	0.0000
2026/05/19	2040	04/02/2027		Bond Future	9.6194	95.6828	9.7677	94.6395	1.542	0.0000
2026/05/19	2040	04/02/2027	9.93 Call	Bond Future	5162.6500	5.1627	4543.6200	4.5436	11.991	0.0000
2026/05/19	2040	04/02/2027	9.93 Put	Bond Future	2996.2800	2.9963	3420.5000	3.4205	14.158	0.0000
2026/05/19	2040	06/05/2027		Bond Future	9.6793	97.5501	9.8329	96.4864	1.587	0.0000
2026/05/19	2040	06/05/2027	8.88 Call	Bond Future	1917.0100	1.9170	1603.1500	1.6032	16.372	0.0000
2026/05/19	2040	06/05/2027	8.88 Put	Bond Future	7732.8800	7.7329	8482.7200	8.4827	9.697	0.0000
2026/05/19	2040	05/08/2027		Bond Future	9.7634	94.8258	9.9228	93.7429	1.632	0.0000
2026/05/19	2040	05/08/2027	9.33 Call	Bond Future	3219.8300	3.2198	2781.6300	2.7816	13.609	0.0000
2026/05/19	2040	05/08/2027	9.33 Put	Bond Future	6254.8000	6.2548	6899.4500	6.8995	10.306	0.0000
2026/05/19	2043	06/08/2026		Bond Future	125.3094	125.3094	125.3142	125.3142	0.004	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/05/19	2043	06/08/2026	110.88 Call	Bond Future		14429.7439	14.4297	14434.5696	14.4346	0.033	0.0000	0.0000
2026/05/19	2043	06/08/2026	110.88 Put	Bond Future		0.3839	0.0004	0.3496	0.0003	8.942	0.0000	0.0000
2026/05/19	2043	05/11/2026		Bond Future		127.6123	127.6123	127.6171	127.6171	0.004	0.0000	0.0000
2026/05/19	2043	05/11/2026	112.84 Call	Bond Future		14785.5131	14.7855	14789.8755	14.7899	0.030	0.0000	0.0000
2026/05/19	2043	05/11/2026	112.84 Put	Bond Future		13.1831	0.0132	12.8255	0.0128	2.713	0.0000	0.0000
2026/05/19	2043	04/02/2027		Bond Future		127.1657	127.1657	127.1707	127.1707	0.004	0.0000	0.0000
2026/05/19	2043	04/02/2027	117.63 Call	Bond Future		9866.4405	9.8664	9868.6064	9.8686	0.022	0.0000	0.0000
2026/05/19	2043	04/02/2027	117.63 Put	Bond Future		330.7505	0.3308	327.9164	0.3279	0.857	0.0000	0.0000
2026/05/19	2043	06/05/2027		Bond Future		129.6748	129.6748	129.6798	129.6798	0.004	0.0000	0.0000
2026/05/19	2043	06/05/2027	127.48 Call	Bond Future		4560.0512	4.5601	4558.5329	4.5585	0.033	0.0000	0.0000
2026/05/19	2043	06/05/2027	127.48 Put	Bond Future		2365.2812	2.3653	2358.7829	2.3588	0.275	0.0000	0.0000
2026/05/19	2043	05/08/2027		Bond Future		129.0994	129.0994	129.1050	129.1050	0.004	0.0000	0.0000
2026/05/19	2043	05/08/2027	129.56 Call	Bond Future		3506.4029	3.5064	3504.9809	3.5050	0.041	0.0000	0.0000
2026/05/19	2043	05/08/2027	129.56 Put	Bond Future		3967.0029	3.9670	3959.9709	3.9600	0.177	0.0000	0.0000
2026/05/19	2044	06/08/2026		Bond Future		9.6224	92.9683	9.7709	91.8045	1.543	0.0000	0.0000
2026/05/19	2044	06/08/2026	12.42 Call	Bond Future		18661.7600	18.6618	17507.2100	17.5072	6.187	0.0000	0.0000
2026/05/19	2044	06/08/2026	12.42 Put	Bond Future		23.0100	0.0230	32.2900	0.0323	40.330	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.25 Call	Bond Future		1274.7200	1.2747	920.4900	0.9205	27.789	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.25 Put	Bond Future		4294.2800	4.2943	5103.8800	5.1039	18.853	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.00 Call	Bond Future		711.3900	0.7114	484.7600	0.4848	31.857	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.00 Put	Bond Future		5841.6500	5.8417	6778.8500	6.7789	16.043	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.75 Call	Bond Future		3169.0500	3.1691	2524.7700	2.5248	20.330	0.0000	0.0000
2026/05/19	2044	06/08/2026	9.75 Put	Bond Future		2167.9100	2.1679	2687.4600	2.6875	23.965	0.0000	0.0000
2026/05/19	2044	05/11/2026		Bond Future		9.6830	94.6548	9.8361	93.4698	1.581	0.0000	0.0000
2026/05/19	2044	05/11/2026	11.34 Call	Bond Future		12458.3900	12.4584	11429.8700	11.4299	8.256	0.0000	0.0000
2026/05/19	2044	05/11/2026	11.34 Put	Bond Future		776.6500	0.7767	933.1100	0.9331	20.145	0.0000	0.0000
2026/05/19	2044	04/02/2027		Bond Future		9.7386	92.0820	9.8967	90.8742	1.623	0.0000	0.0000
2026/05/19	2044	04/02/2027	10.18 Call	Bond Future		6323.1300	6.3231	5566.5800	5.5666	11.965	0.0000	0.0000
2026/05/19	2044	04/02/2027	10.18 Put	Bond Future		3010.0000	3.0100	3461.2500	3.4613	14.992	0.0000	0.0000
2026/05/19	2044	06/05/2027		Bond Future		9.7949	93.8791	9.9581	92.6477	1.666	0.0000	0.0000
2026/05/19	2044	06/05/2027	9.08 Call	Bond Future		2361.8700	2.3619	1967.9200	1.9679	16.680	0.0000	0.0000
2026/05/19	2044	06/05/2027	9.08 Put	Bond Future		8064.6100	8.0646	8902.1000	8.9021	10.385	0.0000	0.0000
2026/05/19	2044	05/08/2027		Bond Future		9.8722	91.2129	10.0410	89.9591	1.709	0.0000	0.0000
2026/05/19	2044	05/08/2027	9.44 Call	Bond Future		3606.1500	3.6062	3093.6300	3.0936	14.212	0.0000	0.0000
2026/05/19	2044	05/08/2027	9.44 Put	Bond Future		6939.7700	6.9398	7681.0500	7.6811	10.682	0.0000	0.0000
2026/05/19	2046	06/08/2026		Bond Future		144.3521	144.3521	143.9336	143.9336	0.290	0.0000	0.0000
2026/05/19	2046	06/08/2026	122.38 Call	Bond Future		21972.1200	21.9721	21553.6300	21.5536	1.905	0.0000	0.0000
2026/05/19	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	
2026/05/19	2046	05/11/2026		Bond Future	144.6713	144.6713	144.2446	144.2446	0.295	0.0000	0.0000
2026/05/19	2046	05/11/2026	125.48 Call	Bond Future	19191.3200	19.1913	18764.6400	18.7646	2.223	0.0000	0.0000
2026/05/19	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2046	04/02/2027		Bond Future	147.4718	147.4718	147.0365	147.0365	0.295	0.0000	0.0000
2026/05/19	2046	04/02/2027	131.09 Call	Bond Future	16381.7700	16.3818	15946.4700	15.9465	2.657	0.0000	0.0000
2026/05/19	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2046	06/05/2027		Bond Future	147.9913	147.9913	147.5479	147.5479	0.300	0.0000	0.0000
2026/05/19	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2046	06/05/2027	148.99 Put	Bond Future	998.7000	0.9987	1442.1500	1.4422	44.403	0.0000	0.0000
2026/05/19	2046	05/08/2027		Bond Future	150.7371	150.7371	150.2858	150.2858	0.299	0.0000	0.0000
2026/05/19	2046	05/08/2027	149.17 Call	Bond Future	1567.1100	1.5671	1115.8300	1.1158	28.797	0.0000	0.0000
2026/05/19	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	06/08/2026		Bond Future	145.8753	145.8753	145.3842	145.3842	0.337	0.0000	0.0000
2026/05/19	2050	06/08/2026	123.27 Call	Bond Future	22605.3100	22.6053	22114.1500	22.1142	2.173	0.0000	0.0000
2026/05/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	05/11/2026		Bond Future	148.5561	148.5561	148.0557	148.0557	0.337	0.0000	0.0000
2026/05/19	2050	05/11/2026	123.84 Call	Bond Future	24716.1000	24.7161	24215.7400	24.2157	2.024	0.0000	0.0000
2026/05/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	04/02/2027		Bond Future	148.9299	148.9299	148.4196	148.4196	0.343	0.0000	0.0000
2026/05/19	2050	04/02/2027	132.39 Call	Bond Future	16539.8500	16.5399	16029.6300	16.0296	3.085	0.0000	0.0000
2026/05/19	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	06/05/2027		Bond Future	151.8680	151.8680	151.3477	151.3477	0.343	0.0000	0.0000
2026/05/19	2050	06/05/2027	150.46 Call	Bond Future	1408.0300	1.4080	887.7100	0.8877	36.954	0.0000	0.0000
2026/05/19	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	05/08/2027		Bond Future	152.1283	152.1283	151.5990	151.5990	0.348	0.0000	0.0000
2026/05/19	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	2050	05/08/2027	152.97 Put	Bond Future	841.7000	0.8417	1370.9700	1.3710	62.881	0.0000	0.0000
2026/05/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/19	AL37	06/08/2026		Index Future	1276.4950	1276.4950	1272.4150	1272.4150	0.320	0.0000	0.0000
2026/05/19	AL37	05/11/2026		Index Future	1299.9010	1299.9010	1295.7460	1295.7460	0.320	0.0000	0.0000
2026/05/19	AL37	04/02/2027		Index Future	1324.7520	1324.7520	1320.5150	1320.5150	0.320	0.0000	0.0000
2026/05/19	AL37	06/05/2027		Index Future	1350.5860	1350.5860	1346.2650	1346.2650	0.320	0.0000	0.0000
2026/05/19	AL37	05/08/2027		Index Future	1375.1240	1375.1240	1370.7300	1370.7300	0.320	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	
2026/05/19	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/19	AL7T	06/08/2026	Index Future		1642.3330	1642.3330	1632.1540	1632.1540	0.620	0.0000	0.0000
2026/05/19	AL7T	05/11/2026	Index Future		1672.4470	1672.4470	1662.0810	1662.0810	0.620	0.0000	0.0000
2026/05/19	AL7T	04/02/2027	Index Future		1704.4210	1704.4210	1693.8540	1693.8540	0.620	0.0000	0.0000
2026/05/19	AL7T	06/05/2027	Index Future		1737.6590	1737.6590	1726.8840	1726.8840	0.620	0.0000	0.0000
2026/05/19	AL7T	05/08/2027	Index Future		1769.2300	1769.2300	1758.2640	1758.2640	0.620	0.0000	0.0000
2026/05/19	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/19	ALBI	06/08/2026	Index Future		1386.0510	1386.0510	1375.8050	1375.8050	0.739	0.0000	0.0000
2026/05/19	ALBI	05/11/2026	Index Future		1411.4660	1411.4660	1401.0320	1401.0320	0.739	0.0000	0.0000
2026/05/19	ALBI	04/02/2027	Index Future		1438.4500	1438.4500	1427.8140	1427.8140	0.739	0.0000	0.0000
2026/05/19	ALBI	06/05/2027	Index Future		1466.5010	1466.5010	1455.6560	1455.6560	0.740	0.0000	0.0000
2026/05/19	ALBI	05/08/2027	Index Future		1493.1460	1493.1460	1482.1080	1482.1080	0.739	0.0000	0.0000
2026/05/19	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/19	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	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	
2026/05/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/19	ES33	06/08/2026		Bond Future	9.3526	93.5943	9.4559	93.1008	1.105	0.0000	0.0000
2026/05/19	ES33	06/08/2026	12.02 Call	Bond Future	11725.6900	11.7257	11232.1100	11.2321	4.209	0.0000	0.0000
2026/05/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES33	05/11/2026		Bond Future	9.4398	91.5215	9.5482	91.0188	1.147	0.0000	0.0000
2026/05/19	ES33	05/11/2026	10.83 Call	Bond Future	6193.0900	6.1931	5690.4500	5.6905	8.116	0.0000	0.0000
2026/05/19	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES33	04/02/2027		Bond Future	9.5226	93.2935	9.6365	92.7810	1.196	0.0000	0.0000
2026/05/19	ES33	04/02/2027	9.70 Call	Bond Future	796.9000	0.7969	284.4000	0.2844	64.312	0.0000	0.0000
2026/05/19	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES33	06/05/2027		Bond Future	9.5990	91.3382	9.7187	90.8155	1.247	0.0000	0.0000
2026/05/19	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES33	06/05/2027	8.80 Put	Bond Future	3587.1100	3.5871	4109.7800	4.1098	14.571	0.0000	0.0000
2026/05/19	ES33	05/08/2027		Bond Future	9.7107	93.0298	9.8368	92.4977	1.299	0.0000	0.0000
2026/05/19	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	
2026/05/19	ES33	05/08/2027	9.27 Put	Bond Future	1890.6200	1.8906	2422.7500	2.4228	28.146	0.0000	0.0000
2026/05/19	ES42	06/08/2026		Bond Future	9.9071	91.4155	10.0504	90.3878	1.447	0.0000	0.0000
2026/05/19	ES42	06/08/2026	12.65 Call	Bond Future	16941.2100	16.9412	15913.4600	15.9135	6.067	0.0000	0.0000
2026/05/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES42	05/11/2026		Bond Future	9.9794	88.8316	10.1276	87.7850	1.485	0.0000	0.0000
2026/05/19	ES42	05/11/2026	11.66 Call	Bond Future	10866.7700	10.8668	9820.1700	9.8202	9.631	0.0000	0.0000
2026/05/19	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES42	04/02/2027		Bond Future	10.0459	90.5519	10.1990	89.4849	1.525	0.0000	0.0000
2026/05/19	ES42	04/02/2027	10.29 Call	Bond Future	1691.9700	1.6920	624.9900	0.6250	63.061	0.0000	0.0000
2026/05/19	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES42	06/05/2027		Bond Future	10.1111	88.0740	10.2695	86.9859	1.567	0.0000	0.0000
2026/05/19	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES42	06/05/2027	9.33 Put	Bond Future	5668.3600	5.6684	6756.5000	6.7565	19.197	0.0000	0.0000
2026/05/19	ES42	05/08/2027		Bond Future	10.1959	89.7031	10.3598	88.5950	1.608	0.0000	0.0000
2026/05/19	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	ES42	05/08/2027	9.84 Put	Bond Future	2478.9600	2.4790	3587.0200	3.5870	44.699	0.0000	0.0000
2026/05/19	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/19	GOVI	06/08/2026		GOVI	1358.8990	1358.8990	1348.5430	1348.5430	0.762	0.0000	0.0000
2026/05/19	GOVI	06/08/2026	1,189. Call 00	GOVI	1698990.0000	169.8990	1595430.0000	159.5430	6.095	0.0000	0.0000
2026/05/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	GOVI	05/11/2026		GOVI	1383.8150	1383.8150	1373.2700	1373.2700	0.762	0.0000	0.0000
2026/05/19	GOVI	05/11/2026	1,277. Call 00	GOVI	1068150.0000	106.8150	962700.0000	96.2700	9.872	0.0000	0.0000
2026/05/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	GOVI	04/02/2027		GOVI	1410.2710	1410.2710	1399.5220	1399.5220	0.762	0.0000	0.0000
2026/05/19	GOVI	04/02/2027	1,369. Call 00	GOVI	412710.0000	41.2710	305220.0000	30.5220	26.045	0.0000	0.0000
2026/05/19	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	GOVI	06/05/2027		GOVI	1437.7730	1437.7730	1426.8120	1426.8120	0.762	0.0000	0.0000
2026/05/19	GOVI	06/05/2027	1,427. Call 00	GOVI	107730.0000	10.7730	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/19	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	1880.0000	0.1880	100.000	0.0000	0.0000
2026/05/19	GOVI	05/08/2027		GOVI	1463.8950	1463.8950	1452.7400	1452.7400	0.762	0.0000	0.0000
2026/05/19	GOVI	05/08/2027	1,465. Call 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	GOVI	05/08/2027	1,465. Put 00	GOVI	11050.0000	1.1050	122600.0000	12.2600	1,009.502	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	
2026/05/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/19	I258	06/08/2026		Bond Future	135.1660	135.1660	135.1706	135.1706	0.003	0.0000	0.0000
2026/05/19	I258	06/08/2026	112.95 Call	Bond Future	22216.5433	22.2165	22221.0751	22.2211	0.020	0.0000	0.0000
2026/05/19	I258	06/08/2026	112.95 Put	Bond Future	0.5433	0.0005	0.4951	0.0005	8.867	0.0000	0.0000
2026/05/19	I258	05/11/2026		Bond Future	137.6502	137.6502	137.6548	137.6548	0.003	0.0000	0.0000
2026/05/19	I258	05/11/2026	114.95 Call	Bond Future	22720.8291	22.7208	22724.9081	22.7249	0.018	0.0000	0.0000
2026/05/19	I258	05/11/2026	114.95 Put	Bond Future	20.6591	0.0207	20.1181	0.0201	2.619	0.0000	0.0000
2026/05/19	I258	04/02/2027		Bond Future	137.3976	137.3976	137.4024	137.4024	0.004	0.0000	0.0000
2026/05/19	I258	04/02/2027	118.90 Call	Bond Future	18732.6276	18.7326	18735.0390	18.7350	0.013	0.0000	0.0000
2026/05/19	I258	04/02/2027	118.90 Put	Bond Future	235.0476	0.2350	232.6190	0.2326	1.033	0.0000	0.0000
2026/05/19	I258	06/05/2027		Bond Future	140.1087	140.1087	140.1135	140.1135	0.003	0.0000	0.0000
2026/05/19	I258	06/05/2027	134.78 Call	Bond Future	8378.1911	8.3782	8374.5044	8.3745	0.044	0.0000	0.0000
2026/05/19	I258	06/05/2027	134.78 Put	Bond Future	3049.5211	3.0495	3041.0444	3.0410	0.278	0.0000	0.0000
2026/05/19	I258	05/08/2027		Bond Future	139.7270	139.7270	139.7327	139.7327	0.004	0.0000	0.0000
2026/05/19	I258	05/08/2027	138.93 Call	Bond Future	6381.2926	6.3813	6377.6971	6.3777	0.056	0.0000	0.0000
2026/05/19	I258	05/08/2027	138.93 Put	Bond Future	5584.3026	5.5843	5574.9571	5.5750	0.167	0.0000	0.0000
2026/05/19	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/19	IGOV	06/08/2026		Index Future	451.3490	451.3490	451.0410	451.0410	0.068	0.0000	0.0000
2026/05/19	IGOV	05/11/2026		Index Future	459.7340	459.7340	459.4200	459.4200	0.068	0.0000	0.0000
2026/05/19	IGOV	04/02/2027		Index Future	468.6300	468.6300	468.3090	468.3090	0.068	0.0000	0.0000
2026/05/19	IGOV	06/05/2027		Index Future	477.8730	477.8730	477.5460	477.5460	0.068	0.0000	0.0000
2026/05/19	IGOV	05/08/2027		Index Future	486.6590	486.6590	486.3270	486.3270	0.068	0.0000	0.0000
2026/05/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/19	R033	06/08/2026		Bond Future	8.6763	110.2119	8.7645	109.7569	1.017	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	
2026/05/19	R033	06/08/2026	10.25 Call	Bond Future	7880.3700	7.8804	7448.9300	7.4489	5.475	0.0000	0.0000
2026/05/19	R033	06/08/2026	10.25 Put	Bond Future	122.7500	0.1228	146.2700	0.1463	19.161	0.0000	0.0000
2026/05/19	R033	05/11/2026		Bond Future	8.7414	107.1697	8.8343	106.7065	1.062	0.0000	0.0000
2026/05/19	R033	05/11/2026	9.33 Call	Bond Future	4014.1800	4.0142	3689.0000	3.6890	8.101	0.0000	0.0000
2026/05/19	R033	05/11/2026	9.33 Put	Bond Future	1121.3100	1.1213	1259.3500	1.2594	12.311	0.0000	0.0000
2026/05/19	R033	04/02/2027		Bond Future	8.7965	109.2201	8.8945	108.7478	1.114	0.0000	0.0000
2026/05/19	R033	04/02/2027	8.65 Call	Bond Future	2054.3400	2.0543	1838.2800	1.8383	10.517	0.0000	0.0000
2026/05/19	R033	04/02/2027	8.65 Put	Bond Future	2765.1700	2.7652	3021.3800	3.0214	9.266	0.0000	0.0000
2026/05/19	R033	06/05/2027		Bond Future	8.8467	106.3073	8.9503	105.8258	1.171	0.0000	0.0000
2026/05/19	R033	06/05/2027	7.93 Call	Bond Future	955.6600	0.9557	834.4700	0.8345	12.681	0.0000	0.0000
2026/05/19	R033	06/05/2027	7.93 Put	Bond Future	5341.7900	5.3418	5702.1700	5.7022	6.746	0.0000	0.0000
2026/05/19	R033	05/08/2027		Bond Future	8.9344	108.2518	9.0441	107.7617	1.227	0.0000	0.0000
2026/05/19	R033	05/08/2027	8.54 Call	Bond Future	1955.6900	1.9557	1758.4800	1.7585	10.084	0.0000	0.0000
2026/05/19	R033	05/08/2027	8.54 Put	Bond Future	3742.5800	3.7426	4035.4300	4.0354	7.825	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.70 Put	Bond Future	7339.5600	7.3396	7886.7200	7.8867	7.455	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.70 Call	Bond Future	96.9600	0.0970	67.4000	0.0674	30.487	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.90 Put	Bond Future	6131.1200	6.1311	6658.9400	6.6589	8.609	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.90 Call	Bond Future	171.8500	0.1719	122.9500	0.1230	28.455	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.34 Call	Bond Future	565.3900	0.5654	435.0800	0.4351	23.048	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.34 Put	Bond Future	3770.2100	3.7702	4216.6200	4.2166	11.840	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.95 Put	Bond Future	5840.2300	5.8402	6361.5700	6.3616	8.927	0.0000	0.0000
2026/05/19	R035	06/08/2026	7.95 Call	Bond Future	198.7000	0.1987	143.3200	0.1433	27.871	0.0000	0.0000
2026/05/19	R035	06/08/2026		Bond Future	8.8714	103.9913	8.9694	103.4146	1.104	0.0000	0.0000
2026/05/19	R035	06/08/2026	11.06 Call	Bond Future	11952.8700	11.9529	11386.0700	11.3861	4.742	0.0000	0.0000
2026/05/19	R035	06/08/2026	11.06 Put	Bond Future	42.2900	0.0423	52.2100	0.0522	23.457	0.0000	0.0000
2026/05/19	R035	06/08/2026	10.22 Call	Bond Future	7782.1500	7.7822	7250.0100	7.2500	6.838	0.0000	0.0000
2026/05/19	R035	06/08/2026	10.22 Put	Bond Future	210.9300	0.2109	255.5100	0.2555	21.135	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.72 Call	Bond Future	5332.2600	5.3323	4850.6900	4.8507	9.031	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.72 Put	Bond Future	477.9300	0.4779	573.0800	0.5731	19.909	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.22 Put	Bond Future	1057.2700	1.0573	1247.0100	1.2470	17.946	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.22 Call	Bond Future	3089.4000	3.0894	2702.4200	2.7024	12.526	0.0000	0.0000
2026/05/19	R035	06/08/2026	10.13 Call	Bond Future	7334.1500	7.3342	6808.6800	6.8087	7.165	0.0000	0.0000
2026/05/19	R035	06/08/2026	10.13 Put	Bond Future	244.4000	0.2444	295.6500	0.2957	20.970	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.63 Call	Bond Future	4906.2600	4.9063	4437.9000	4.4379	9.546	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.63 Put	Bond Future	552.0200	0.5520	660.3800	0.6604	19.630	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.13 Put	Bond Future	1216.5300	1.2165	1429.1000	1.4291	17.473	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.13 Call	Bond Future	2729.1400	2.7291	2364.9900	2.3650	13.343	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.29 Put	Bond Future	4008.0800	4.0081	4467.1300	4.4671	11.453	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	
2026/05/19	R035	06/08/2026	8.29 Call	Bond Future	494.9500	0.4950	377.2800	0.3773	23.774	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.79 Put	Bond Future	2035.5900	2.0356	2347.7500	2.3478	15.335	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.79 Call	Bond Future	1552.9200	1.5529	1288.3600	1.2884	17.036	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.39 Call	Bond Future	3812.9400	3.8129	3387.7700	3.3878	11.151	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.39 Put	Bond Future	809.1600	0.8092	960.7100	0.9607	18.729	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.71 Call	Bond Future	5284.6700	5.2847	4804.5100	4.8045	9.086	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.71 Put	Bond Future	485.7400	0.4857	582.3000	0.5823	19.879	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.21 Call	Bond Future	3048.4000	3.0484	2663.8600	2.6639	12.614	0.0000	0.0000
2026/05/19	R035	06/08/2026	9.21 Put	Bond Future	1073.8100	1.0738	1265.9900	1.2660	17.897	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.71 Put	Bond Future	2287.3200	2.2873	2624.6600	2.6247	14.748	0.0000	0.0000
2026/05/19	R035	06/08/2026	8.71 Call	Bond Future	1327.5600	1.3276	1088.1800	1.0882	18.032	0.0000	0.0000
2026/05/19	R035	05/11/2026	9.80 Call	Bond Future	5828.8400	5.8288	5378.7200	5.3787	7.722	0.0000	0.0000
2026/05/19	R035	05/11/2026	9.80 Put	Bond Future	993.4400	0.9934	1130.4700	1.1305	13.793	0.0000	0.0000
2026/05/19	R035	05/11/2026	9.30 Call	Bond Future	3744.8300	3.7448	3372.5300	3.3725	9.942	0.0000	0.0000
2026/05/19	R035	05/11/2026	9.30 Put	Bond Future	1663.1700	1.6632	1878.0200	1.8780	12.918	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.80 Put	Bond Future	2806.0800	2.8061	3127.5400	3.1275	11.456	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.80 Call	Bond Future	2029.4200	2.0294	1763.7300	1.7637	13.092	0.0000	0.0000
2026/05/19	R035	05/11/2026		Bond Future	8.9340	101.3767	9.0362	100.7895	1.144	0.0000	0.0000
2026/05/19	R035	05/11/2026	10.03 Call	Bond Future	6854.2900	6.8543	6377.7500	6.3778	6.952	0.0000	0.0000
2026/05/19	R035	05/11/2026	10.03 Put	Bond Future	786.1000	0.7861	896.7100	0.8967	14.071	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.97 Call	Bond Future	2556.9600	2.5570	2252.4300	2.2524	11.910	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.97 Put	Bond Future	2349.7800	2.3498	2632.4000	2.6324	12.028	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.47 Call	Bond Future	1211.0800	1.2111	1022.1200	1.0221	15.603	0.0000	0.0000
2026/05/19	R035	05/11/2026	8.47 Put	Bond Future	3933.6700	3.9337	4331.8600	4.3319	10.123	0.0000	0.0000
2026/05/19	R035	05/11/2026	7.97 Put	Bond Future	6271.4000	6.2714	6762.1900	6.7622	7.826	0.0000	0.0000
2026/05/19	R035	05/11/2026	7.97 Call	Bond Future	506.9300	0.5069	410.5700	0.4106	19.009	0.0000	0.0000
2026/05/19	R035	04/02/2027	7.70 Put	Bond Future	8128.8800	8.1289	8640.0100	8.6400	6.288	0.0000	0.0000
2026/05/19	R035	04/02/2027	7.70 Call	Bond Future	525.9600	0.5260	438.4900	0.4385	16.631	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.20 Put	Bond Future	5608.4400	5.6084	6054.0300	6.0540	7.945	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.20 Call	Bond Future	1039.1100	1.0391	886.1000	0.8861	14.725	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.85 Call	Bond Future	2457.0800	2.4571	2180.8500	2.1809	11.242	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.85 Put	Bond Future	3245.5700	3.2456	3567.9400	3.5679	9.933	0.0000	0.0000
2026/05/19	R035	04/02/2027		Bond Future	8.9895	103.3160	9.0964	102.7174	1.189	0.0000	0.0000
2026/05/19	R035	04/02/2027	9.02 Call	Bond Future	2976.8800	2.9769	2667.9300	2.6679	10.378	0.0000	0.0000
2026/05/19	R035	04/02/2027	9.02 Put	Bond Future	2805.8200	2.8058	3095.4700	3.0955	10.323	0.0000	0.0000
2026/05/19	R035	04/02/2027	9.43 Call	Bond Future	4426.1100	4.4261	4046.7200	4.0467	8.572	0.0000	0.0000
2026/05/19	R035	04/02/2027	9.43 Put	Bond Future	1989.1600	1.9892	2208.3700	2.2084	11.020	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.93 Call	Bond Future	2695.6300	2.6956	2403.8100	2.4038	10.826	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.93 Put	Bond Future	3031.0800	3.0311	3337.8600	3.3379	10.121	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	
2026/05/19	R035	04/02/2027	8.43 Put	Bond Future	4642.9300	4.6429	5047.7200	5.0477	8.718	0.0000	0.0000
2026/05/19	R035	04/02/2027	8.43 Call	Bond Future	1432.0600	1.4321	1238.2500	1.2383	13.534	0.0000	0.0000
2026/05/19	R035	06/05/2027		Bond Future	9.0359	100.8261	9.1476	100.2158	1.236	0.0000	0.0000
2026/05/19	R035	06/05/2027	8.25 Call	Bond Future	1363.8100	1.3638	1187.8700	1.1879	12.901	0.0000	0.0000
2026/05/19	R035	06/05/2027	8.25 Put	Bond Future	5797.5400	5.7975	6231.9100	6.2319	7.492	0.0000	0.0000
2026/05/19	R035	05/08/2027		Bond Future	9.1119	102.6717	9.2289	102.0504	1.283	0.0000	0.0000
2026/05/19	R035	05/08/2027	8.72 Call	Bond Future	2384.6700	2.3847	2131.9200	2.1319	10.599	0.0000	0.0000
2026/05/19	R035	05/08/2027	8.72 Put	Bond Future	4503.6700	4.5037	4872.1500	4.8722	8.182	0.0000	0.0000
2026/05/19	R038	06/08/2026		Bond Future	9.2838	115.1338	9.3968	114.2833	1.217	0.0000	0.0000
2026/05/19	R038	06/08/2026	11.77 Call	Bond Future	16805.5000	16.8055	15963.4400	15.9634	5.011	0.0000	0.0000
2026/05/19	R038	06/08/2026	11.77 Put	Bond Future	28.6000	0.0286	37.0500	0.0371	29.545	0.0000	0.0000
2026/05/19	R038	05/11/2026		Bond Future	9.3516	111.7399	9.4690	110.8738	1.255	0.0000	0.0000
2026/05/19	R038	05/11/2026	10.72 Call	Bond Future	10371.8000	10.3718	9639.0800	9.6391	7.065	0.0000	0.0000
2026/05/19	R038	05/11/2026	10.72 Put	Bond Future	837.8700	0.8379	971.1600	0.9712	15.908	0.0000	0.0000
2026/05/19	R038	04/02/2027		Bond Future	9.4126	113.8777	9.5346	112.9949	1.296	0.0000	0.0000
2026/05/19	R038	04/02/2027	9.60 Call	Bond Future	4657.2900	4.6573	4160.7000	4.1607	10.663	0.0000	0.0000
2026/05/19	R038	04/02/2027	9.60 Put	Bond Future	3304.9100	3.3049	3691.1200	3.6911	11.686	0.0000	0.0000
2026/05/19	R038	06/05/2027		Bond Future	9.4701	110.6146	9.5969	109.7145	1.339	0.0000	0.0000
2026/05/19	R038	06/05/2027	8.71 Call	Bond Future	1951.2800	1.9513	1679.6600	1.6797	13.920	0.0000	0.0000
2026/05/19	R038	06/05/2027	8.71 Put	Bond Future	7567.2200	7.5672	8195.6700	8.1957	8.305	0.0000	0.0000
2026/05/19	R038	05/08/2027		Bond Future	9.5529	112.6374	9.6848	111.7212	1.382	0.0000	0.0000
2026/05/19	R038	05/08/2027	9.15 Call	Bond Future	3281.4300	3.2814	2905.3900	2.9054	11.460	0.0000	0.0000
2026/05/19	R038	05/08/2027	9.15 Put	Bond Future	6145.0300	6.1450	6685.2000	6.6852	8.790	0.0000	0.0000
2026/05/19	R053	06/08/2026	8.10 Put	Bond Future	17824.0700	17.8241	19431.5400	19.4315	9.019	0.0000	0.0000
2026/05/19	R053	06/08/2026	8.10 Call	Bond Future	130.5800	0.1306	77.0200	0.0770	41.017	0.0000	0.0000
2026/05/19	R053	06/08/2026	8.60 Put	Bond Future	11360.4900	11.3605	12843.0900	12.8431	13.050	0.0000	0.0000
2026/05/19	R053	06/08/2026	8.60 Call	Bond Future	496.4200	0.4964	317.9900	0.3180	35.943	0.0000	0.0000
2026/05/19	R053	06/08/2026	9.10 Call	Bond Future	1725.6800	1.7257	1237.7300	1.2377	28.276	0.0000	0.0000
2026/05/19	R053	06/08/2026	9.10 Put	Bond Future	6302.5600	6.3026	7475.6400	7.4756	18.613	0.0000	0.0000
2026/05/19	R053	06/08/2026		Bond Future	9.4914	124.8077	9.6397	123.1466	1.563	0.0000	0.0000
2026/05/19	R053	06/08/2026	12.28 Call	Bond Future	25734.1600	25.7342	24088.3300	24.0883	6.396	0.0000	0.0000
2026/05/19	R053	06/08/2026	12.28 Put	Bond Future	37.7700	0.0378	52.9700	0.0530	40.244	0.0000	0.0000
2026/05/19	R053	06/08/2026	9.60 Call	Bond Future	4381.2300	4.3812	3474.9900	3.4750	20.685	0.0000	0.0000
2026/05/19	R053	06/08/2026	9.60 Put	Bond Future	3160.6300	3.1606	3915.4200	3.9154	23.881	0.0000	0.0000
2026/05/19	R053	05/11/2026		Bond Future	9.5455	121.2111	9.6983	119.5199	1.601	0.0000	0.0000
2026/05/19	R053	05/11/2026	11.21 Call	Bond Future	17492.6900	17.4927	16019.1500	16.0192	8.424	0.0000	0.0000
2026/05/19	R053	05/11/2026	11.21 Put	Bond Future	1057.2900	1.0573	1275.0300	1.2750	20.594	0.0000	0.0000
2026/05/19	R053	04/02/2027		Bond Future	9.5940	123.5301	9.7514	121.8064	1.641	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	
2026/05/19	R053	04/02/2027	9.99 Call	Bond Future	8676.2100	8.6762	7612.4600	7.6125	12.261	0.0000	0.0000
2026/05/19	R053	04/02/2027	9.99 Put	Bond Future	4419.3200	4.4193	5079.3200	5.0793	14.934	0.0000	0.0000
2026/05/19	R053	06/05/2027		Bond Future	9.6394	120.0770	9.8016	118.3195	1.682	0.0000	0.0000
2026/05/19	R053	06/05/2027	8.92 Call	Bond Future	3295.4800	3.2955	2737.9400	2.7379	16.918	0.0000	0.0000
2026/05/19	R053	06/05/2027	8.92 Put	Bond Future	11656.9100	11.6569	12856.8800	12.8569	10.294	0.0000	0.0000
2026/05/19	R053	05/08/2027		Bond Future	9.7018	122.2731	9.8690	120.4837	1.724	0.0000	0.0000
2026/05/19	R053	05/08/2027	9.28 Call	Bond Future	5165.2900	5.1653	4429.3400	4.4293	14.248	0.0000	0.0000
2026/05/19	R053	05/08/2027	9.28 Put	Bond Future	9890.1100	9.8901	10943.5600	10.9436	10.652	0.0000	0.0000
2026/05/19	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/19	R186	06/08/2026	8.57 Call	Bond Future	50.3500	0.0504	50.0300	0.0500	0.636	0.0000	0.0000
2026/05/19	R186	06/08/2026	8.57 Put	Bond Future	50.3500	0.0504	50.0300	0.0500	0.636	0.0000	0.0000
2026/05/19	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/19	R186	05/11/2026	8.12 Call	Bond Future	36.4500	0.0365	36.3500	0.0364	0.274	0.0000	0.0000
2026/05/19	R186	05/11/2026	8.12 Put	Bond Future	36.4500	0.0365	36.3500	0.0364	0.274	0.0000	0.0000
2026/05/19	R202	06/08/2026		Bond Future	300.0893	300.0893	300.1011	300.1011	0.004	0.0000	0.0000
2026/05/19	R202	06/08/2026	278.86 Call	Bond Future	21229.2600	21.2293	21241.0700	21.2411	0.056	0.0000	0.0000
2026/05/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R202	05/11/2026		Bond Future	305.6041	305.6041	305.6160	305.6160	0.004	0.0000	0.0000
2026/05/19	R202	05/11/2026	280.46 Call	Bond Future	25144.0500	25.1441	25156.0200	25.1560	0.048	0.0000	0.0000
2026/05/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R202	04/02/2027		Bond Future	305.9913	305.9913	306.0030	306.0030	0.004	0.0000	0.0000
2026/05/19	R202	04/02/2027	294.73 Call	Bond Future	11261.3400	11.2613	11272.9900	11.2730	0.103	0.0000	0.0000
2026/05/19	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R202	06/05/2027		Bond Future	312.0281	312.0281	312.0397	312.0397	0.004	0.0000	0.0000
2026/05/19	R202	06/05/2027	306.99 Call	Bond Future	5038.1400	5.0381	5049.6900	5.0497	0.229	0.0000	0.0000
2026/05/19	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R202	05/08/2027		Bond Future	312.1646	312.1646	312.1780	312.1780	0.004	0.0000	0.0000
2026/05/19	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R202	05/08/2027	312.97 Put	Bond Future	805.3800	0.8054	791.9700	0.7920	1.665	0.0000	0.0000
2026/05/19	R209	06/08/2026		Bond Future	9.0303	84.6339	9.1329	84.0610	1.137	0.0000	0.0000
2026/05/19	R209	06/08/2026	11.39 Call	Bond Future	11998.9100	11.9989	11433.7400	11.4337	4.710	0.0000	0.0000
2026/05/19	R209	06/08/2026	11.39 Put	Bond Future	31.4800	0.0315	39.2000	0.0392	24.524	0.0000	0.0000
2026/05/19	R209	05/11/2026		Bond Future	9.0887	83.0183	9.1953	82.4350	1.172	0.0000	0.0000
2026/05/19	R209	05/11/2026	10.32 Call	Bond Future	7127.1200	7.1271	6643.1500	6.6432	6.791	0.0000	0.0000
2026/05/19	R209	05/11/2026	10.32 Put	Bond Future	695.8900	0.6959	795.2100	0.7952	14.272	0.0000	0.0000
2026/05/19	R209	04/02/2027	8.96 Call	Bond Future	2316.2000	2.3162	2047.4600	2.0475	11.603	0.0000	0.0000
2026/05/19	R209	04/02/2027	8.96 Put	Bond Future	3294.9900	3.2950	3620.8300	3.6208	9.889	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	
2026/05/19	R209	04/02/2027	8.03 Put	Bond Future	6955.6400	6.9556	7440.1100	7.4401	6.965	0.0000	0.0000
2026/05/19	R209	04/02/2027	8.03 Call	Bond Future	678.3400	0.6783	568.2300	0.5682	16.232	0.0000	0.0000
2026/05/19	R209	04/02/2027		Bond Future	9.1400	84.6065	9.2506	84.0119	1.211	0.0000	0.0000
2026/05/19	R209	04/02/2027	9.28 Call	Bond Future	3274.6500	3.2747	2946.8400	2.9468	10.011	0.0000	0.0000
2026/05/19	R209	04/02/2027	9.28 Put	Bond Future	2523.2300	2.5232	2790.0000	2.7900	10.573	0.0000	0.0000
2026/05/19	R209	06/05/2027		Bond Future	9.1875	83.1047	9.3025	82.4984	1.252	0.0000	0.0000
2026/05/19	R209	06/05/2027	8.41 Call	Bond Future	1380.7900	1.3808	1201.2600	1.2013	13.002	0.0000	0.0000
2026/05/19	R209	06/05/2027	8.41 Put	Bond Future	5631.5000	5.6315	6058.2300	6.0582	7.578	0.0000	0.0000
2026/05/19	R209	06/05/2027	9.32 Call	Bond Future	3580.4700	3.5805	3249.2100	3.2492	9.252	0.0000	0.0000
2026/05/19	R209	06/05/2027	9.32 Put	Bond Future	2882.5600	2.8826	3157.5600	3.1576	9.540	0.0000	0.0000
2026/05/19	R209	06/05/2027	8.25 Put	Bond Future	6315.4300	6.3154	6765.1600	6.7652	7.121	0.0000	0.0000
2026/05/19	R209	06/05/2027	8.25 Call	Bond Future	1156.0400	1.1560	999.5100	0.9995	13.540	0.0000	0.0000
2026/05/19	R209	05/08/2027		Bond Future	9.2600	84.6259	9.3796	84.0088	1.292	0.0000	0.0000
2026/05/19	R209	05/08/2027	8.87 Call	Bond Future	2396.9800	2.3970	2142.2500	2.1423	10.627	0.0000	0.0000
2026/05/19	R209	05/08/2027	8.87 Put	Bond Future	4449.6500	4.4497	4812.0700	4.8121	8.145	0.0000	0.0000
2026/05/19	R210	06/08/2026		Bond Future	266.9722	266.9722	266.8819	266.8819	0.034	0.0000	0.0000
2026/05/19	R210	06/08/2026	259.84 Call	Bond Future	7132.1500	7.1322	7041.9200	7.0419	1.265	0.0000	0.0000
2026/05/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R210	05/11/2026		Bond Future	268.3409	268.3409	268.2483	268.2483	0.035	0.0000	0.0000
2026/05/19	R210	05/11/2026	253.33 Call	Bond Future	15010.9300	15.0109	14918.2800	14.9183	0.617	0.0000	0.0000
2026/05/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R210	04/02/2027		Bond Future	273.5350	273.5350	273.4401	273.4401	0.035	0.0000	0.0000
2026/05/19	R210	04/02/2027	266.03 Call	Bond Future	7505.0000	7.5050	7410.1400	7.4101	1.264	0.0000	0.0000
2026/05/19	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R210	06/05/2027		Bond Future	275.3087	275.3087	275.2122	275.2122	0.035	0.0000	0.0000
2026/05/19	R210	06/05/2027	271.13 Call	Bond Future	4178.6500	4.1787	4082.2400	4.0822	2.307	0.0000	0.0000
2026/05/19	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R210	05/08/2027		Bond Future	280.4179	280.4179	280.3206	280.3206	0.035	0.0000	0.0000
2026/05/19	R210	05/08/2027	276.01 Call	Bond Future	4407.9100	4.4079	4310.6100	4.3106	2.207	0.0000	0.0000
2026/05/19	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R213	06/08/2026		Bond Future	8.4205	97.8517	8.5044	97.5504	0.997	0.0000	0.0000
2026/05/19	R213	06/08/2026	9.69 Call	Bond Future	4572.8700	4.5729	4296.2300	4.2962	6.050	0.0000	0.0000
2026/05/19	R213	06/08/2026	9.69 Put	Bond Future	137.3200	0.1373	161.9900	0.1620	17.965	0.0000	0.0000
2026/05/19	R213	05/11/2026		Bond Future	8.4899	96.0766	8.5795	95.7698	1.056	0.0000	0.0000
2026/05/19	R213	05/11/2026	8.75 Call	Bond Future	1963.7400	1.9637	1779.6600	1.7797	9.374	0.0000	0.0000
2026/05/19	R213	05/11/2026	8.75 Put	Bond Future	1076.4900	1.0765	1199.2100	1.1992	11.400	0.0000	0.0000
2026/05/19	R213	04/02/2027		Bond Future	8.5486	97.9143	8.6448	97.6015	1.126	0.0000	0.0000
2026/05/19	R213	04/02/2027	8.14 Call	Bond Future	942.7800	0.9428	829.3400	0.8293	12.032	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	
2026/05/19	R213	04/02/2027	8.14 Put	Bond Future	2285.3100	2.2853	2484.7200	2.4847	8.726	0.0000	0.0000
2026/05/19	R213	06/05/2027		Bond Future	8.5941	96.2709	8.6976	95.9518	1.204	0.0000	0.0000
2026/05/19	R213	06/05/2027	7.56 Call	Bond Future	476.7300	0.4767	410.2100	0.4102	13.953	0.0000	0.0000
2026/05/19	R213	06/05/2027	7.56 Put	Bond Future	3738.0700	3.7381	3990.6000	3.9906	6.756	0.0000	0.0000
2026/05/19	R213	06/05/2027	9.25 Call	Bond Future	3084.5300	3.0845	2871.9400	2.8719	6.892	0.0000	0.0000
2026/05/19	R213	06/05/2027	9.25 Put	Bond Future	1084.1800	1.0842	1190.6400	1.1906	9.819	0.0000	0.0000
2026/05/19	R213	06/05/2027	8.13 Put	Bond Future	2463.3700	2.4634	2666.8300	2.6668	8.259	0.0000	0.0000
2026/05/19	R213	06/05/2027	8.13 Call	Bond Future	1016.2800	1.0163	900.6900	0.9007	11.374	0.0000	0.0000
2026/05/19	R213	05/08/2027		Bond Future	8.6914	98.0340	8.8032	97.7094	1.286	0.0000	0.0000
2026/05/19	R213	05/08/2027	8.27 Call	Bond Future	1171.6100	1.1716	1046.1300	1.0461	10.710	0.0000	0.0000
2026/05/19	R213	05/08/2027	8.27 Put	Bond Future	2407.1200	2.4071	2606.2000	2.6062	8.270	0.0000	0.0000
2026/05/19	R214	06/08/2026		Bond Future	9.4959	79.5368	9.6392	78.6167	1.509	0.0000	0.0000
2026/05/19	R214	06/08/2026	11.97 Call	Bond Future	13948.8000	13.9488	13042.3800	13.0424	6.498	0.0000	0.0000
2026/05/19	R214	06/08/2026	11.97 Put	Bond Future	37.8200	0.0378	51.4800	0.0515	36.118	0.0000	0.0000
2026/05/19	R214	05/11/2026		Bond Future	9.5572	77.6830	9.7050	76.7462	1.546	0.0000	0.0000
2026/05/19	R214	05/11/2026	10.97 Call	Bond Future	9077.1700	9.0772	8286.6400	8.2866	8.709	0.0000	0.0000
2026/05/19	R214	05/11/2026	10.97 Put	Bond Future	745.2400	0.7452	891.5000	0.8915	19.626	0.0000	0.0000
2026/05/19	R214	04/02/2027		Bond Future	9.6138	79.1690	9.7664	78.2142	1.587	0.0000	0.0000
2026/05/19	R214	04/02/2027	9.90 Call	Bond Future	4527.4700	4.5275	3966.6200	3.9666	12.388	0.0000	0.0000
2026/05/19	R214	04/02/2027	9.90 Put	Bond Future	2749.9400	2.7499	3143.9400	3.1439	14.328	0.0000	0.0000
2026/05/19	R214	06/05/2027		Bond Future	9.6636	77.4137	9.8209	76.4402	1.628	0.0000	0.0000
2026/05/19	R214	06/05/2027	8.88 Call	Bond Future	1761.1600	1.7612	1467.7300	1.4677	16.661	0.0000	0.0000
2026/05/19	R214	06/05/2027	8.88 Put	Bond Future	6878.0200	6.8780	7558.1300	7.5581	9.888	0.0000	0.0000
2026/05/19	R214	05/08/2027		Bond Future	9.7333	78.8310	9.8959	77.8398	1.670	0.0000	0.0000
2026/05/19	R214	05/08/2027	9.32 Call	Bond Future	2960.0100	2.9600	2552.2400	2.5522	13.776	0.0000	0.0000
2026/05/19	R214	05/08/2027	9.32 Put	Bond Future	5563.4700	5.5635	6146.8900	6.1469	10.487	0.0000	0.0000
2026/05/19	R248	06/08/2026	9.00 Call	Bond Future	864.8800	0.8649	596.1700	0.5962	31.069	0.0000	0.0000
2026/05/19	R248	06/08/2026	9.00 Put	Bond Future	5916.0900	5.9161	6897.0600	6.8971	16.581	0.0000	0.0000
2026/05/19	R248	06/08/2026	10.00 Call	Bond Future	5068.6600	5.0687	4215.3400	4.2153	16.835	0.0000	0.0000
2026/05/19	R248	06/08/2026	10.00 Put	Bond Future	1506.1600	1.5062	1902.5200	1.9025	26.316	0.0000	0.0000
2026/05/19	R248	06/08/2026		Bond Future	9.5684	96.5019	9.7167	95.2522	1.550	0.0000	0.0000
2026/05/19	R248	06/08/2026	12.37 Call	Bond Future	19680.2700	19.6803	18441.6000	18.4416	6.294	0.0000	0.0000
2026/05/19	R248	06/08/2026	12.37 Put	Bond Future	27.6000	0.0276	38.6100	0.0386	39.891	0.0000	0.0000
2026/05/19	R248	05/11/2026		Bond Future	9.6265	93.8148	9.7793	92.5425	1.587	0.0000	0.0000
2026/05/19	R248	05/11/2026	11.31 Call	Bond Future	13394.8900	13.3949	12285.6400	12.2856	8.281	0.0000	0.0000
2026/05/19	R248	05/11/2026	11.31 Put	Bond Future	804.8300	0.8048	967.9500	0.9680	20.268	0.0000	0.0000
2026/05/19	R248	04/02/2027		Bond Future	9.6803	95.6095	9.8378	94.3126	1.627	0.0000	0.0000
2026/05/19	R248	04/02/2027	10.11 Call	Bond Future	6733.1000	6.7331	5923.2900	5.9233	12.027	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	
2026/05/19	R248	04/02/2027	10.11 Put	Bond Future	3263.8600	3.2639	3750.9000	3.7509	14.922	0.0000	0.0000
2026/05/19	R248	06/05/2027		Bond Future	9.7273	93.0327	9.8896	91.7105	1.668	0.0000	0.0000
2026/05/19	R248	06/05/2027	9.05 Call	Bond Future	2618.8100	2.6188	2183.6800	2.1837	16.616	0.0000	0.0000
2026/05/19	R248	06/05/2027	9.05 Put	Bond Future	8485.8100	8.4858	9372.8700	9.3729	10.453	0.0000	0.0000
2026/05/19	R248	05/08/2027		Bond Future	9.7925	94.7353	9.9599	93.3891	1.709	0.0000	0.0000
2026/05/19	R248	05/08/2027	9.37 Call	Bond Future	3916.2100	3.9162	3362.2500	3.3623	14.145	0.0000	0.0000
2026/05/19	R248	05/08/2027	9.37 Put	Bond Future	7461.2300	7.4612	8253.4500	8.2535	10.618	0.0000	0.0000
2026/05/19	R2R9	06/08/2026		Bond Future	9.3933	107.1131	9.5010	106.3112	1.146	0.0000	0.0000
2026/05/19	R2R9	06/08/2026	101.74 Call	Bond Future	93993.6300	93.9936	93191.6800	93.1917	0.853	0.0000	0.0000
2026/05/19	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R2R9	05/11/2026		Bond Future	9.4608	104.0778	9.5723	103.2613	1.179	0.0000	0.0000
2026/05/19	R2R9	05/11/2026	98.56 Call	Bond Future	93107.7300	93.1077	92291.2300	92.2912	0.877	0.0000	0.0000
2026/05/19	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R2R9	04/02/2027		Bond Future	9.5217	106.0690	9.6374	105.2367	1.215	0.0000	0.0000
2026/05/19	R2R9	04/02/2027	9.89 Call	Bond Future	5262.2700	5.2623	4748.4600	4.7485	9.764	0.0000	0.0000
2026/05/19	R2R9	04/02/2027	9.89 Put	Bond Future	2645.8200	2.6458	2964.3000	2.9643	12.037	0.0000	0.0000
2026/05/19	R2R9	06/05/2027		Bond Future	9.5794	103.1578	9.6994	102.3092	1.253	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	8.83 Call	Bond Future	2033.5500	2.0336	1770.0800	1.7701	12.956	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	8.83 Put	Bond Future	7561.2200	7.5612	8146.3500	8.1464	7.739	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	9.64 Call	Bond Future	4611.2000	4.6112	4162.4400	4.1624	9.732	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	9.64 Put	Bond Future	4181.2500	4.1813	4581.0900	4.5811	9.563	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	8.94 Put	Bond Future	6973.1100	6.9731	7534.7200	7.5347	8.054	0.0000	0.0000
2026/05/19	R2R9	06/05/2027	8.94 Call	Bond Future	2282.4800	2.2825	1995.4900	1.9955	12.574	0.0000	0.0000
2026/05/19	R2R9	05/08/2027		Bond Future	9.6606	105.0446	9.7852	104.1807	1.290	0.0000	0.0000
2026/05/19	R2R9	05/08/2027	9.26 Call	Bond Future	3427.4500	3.4275	3066.4600	3.0665	10.532	0.0000	0.0000
2026/05/19	R2R9	05/08/2027	9.26 Put	Bond Future	6274.1900	6.2742	6777.1200	6.7771	8.016	0.0000	0.0000
2026/05/19	R4R2	06/08/2026		Bond Future	9.5986	107.9017	9.7369	106.7674	1.441	0.0000	0.0000
2026/05/19	R4R2	06/08/2026	102.06 Call	Bond Future	94484.4000	94.4844	93350.1400	93.3501	1.200	0.0000	0.0000
2026/05/19	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R4R2	05/11/2026		Bond Future	9.6663	104.7546	9.8094	103.5997	1.480	0.0000	0.0000
2026/05/19	R4R2	05/11/2026	98.76 Call	Bond Future	93532.0300	93.5320	92377.1000	92.3771	1.235	0.0000	0.0000
2026/05/19	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	R4R2	04/02/2027		Bond Future	9.7281	106.7588	9.8761	105.5816	1.521	0.0000	0.0000
2026/05/19	R4R2	04/02/2027	10.13 Call	Bond Future	5968.8200	5.9688	5236.5200	5.2365	12.269	0.0000	0.0000
2026/05/19	R4R2	04/02/2027	10.13 Put	Bond Future	2818.3900	2.8184	3263.2700	3.2633	15.785	0.0000	0.0000
2026/05/19	R4R2	06/05/2027		Bond Future	9.7869	103.7350	9.9400	102.5348	1.565	0.0000	0.0000
2026/05/19	R4R2	06/05/2027	9.00 Call	Bond Future	2499.5300	2.4995	2121.7600	2.1218	15.114	0.0000	0.0000
2026/05/19	R4R2	06/05/2027	9.00 Put	Bond Future	9008.8900	9.0089	9831.3000	9.8313	9.129	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	
2026/05/19	R4R2	05/08/2027		Bond Future	9.8669	105.6321	10.0255	104.4102	1.607	0.0000	0.0000
2026/05/19	R4R2	05/08/2027	9.44 Call	Bond Future	3900.4200	3.9004	3395.6800	3.3957	12.941	0.0000	0.0000
2026/05/19	R4R2	05/08/2027	9.44 Put	Bond Future	7299.6800	7.2997	8016.8400	8.0168	9.825	0.0000	0.0000
2026/05/19	RR87	06/08/2026		Bond Future	7.4033	100.8211	7.4018	100.8217	0.021	0.0000	0.0000
2026/05/19	RR87	06/08/2026	6.53 Call	Bond Future	4.0651	0.0041	3.9687	0.0040	2.372	0.0000	0.0000
2026/05/19	RR87	06/08/2026	6.53 Put	Bond Future	312.8351	0.3128	312.1987	0.3122	0.203	0.0000	0.0000
2026/05/19	RR87	05/11/2026		Bond Future	7.3722	102.6500	7.3677	102.6505	0.061	0.0000	0.0000
2026/05/19	RR87	05/11/2026	5.27 Call	Bond Future	0.1197	0.0001	0.1185	0.0001	0.978	0.0000	0.0000
2026/05/19	RR87	05/11/2026	5.27 Put	Bond Future	241.0797	0.2411	240.5685	0.2406	0.212	0.0000	0.0000
2026/05/19	RR88	06/08/2026		Bond Future	7.7643	104.1770	7.7632	104.1783	0.014	0.0000	0.0000
2026/05/19	RR88	06/08/2026	6.79 Call	Bond Future	19.2000	0.0192	18.7252	0.0187	2.473	0.0000	0.0000
2026/05/19	RR88	06/08/2026	6.79 Put	Bond Future	1189.0300	1.1890	1187.2352	1.1872	0.151	0.0000	0.0000
2026/05/19	RR88	05/11/2026		Bond Future	7.8396	105.4161	7.8383	105.4175	0.017	0.0000	0.0000
2026/05/19	RR88	05/11/2026	6.71 Call	Bond Future	38.6706	0.0387	38.3667	0.0384	0.786	0.0000	0.0000
2026/05/19	RR88	05/11/2026	6.71 Put	Bond Future	1219.5306	1.2195	1217.8367	1.2178	0.139	0.0000	0.0000
2026/05/19	RR88	04/02/2027		Bond Future	7.8684	103.5763	7.8669	103.5776	0.019	0.0000	0.0000
2026/05/19	RR88	04/02/2027	7.78 Call	Bond Future	394.8298	0.3948	394.6169	0.3946	0.054	0.0000	0.0000
2026/05/19	RR88	04/02/2027	7.78 Put	Bond Future	468.6998	0.4687	467.2069	0.4672	0.319	0.0000	0.0000
2026/05/19	RR88	06/05/2027		Bond Future	7.8628	105.5974	7.8608	105.5986	0.025	0.0000	0.0000
2026/05/19	RR88	06/05/2027	7.89 Call	Bond Future	517.6978	0.5177	517.5797	0.5176	0.023	0.0000	0.0000
2026/05/19	RR88	06/05/2027	7.89 Put	Bond Future	501.4578	0.5015	500.1497	0.5001	0.261	0.0000	0.0000
2026/05/19	RR88	05/08/2027		Bond Future	8.1822	102.2251	8.1778	102.2267	0.054	0.0000	0.0000
2026/05/19	RR88	05/08/2027	8.07 Call	Bond Future	533.4256	0.5334	533.5787	0.5336	0.029	0.0000	0.0000
2026/05/19	RR88	05/08/2027	8.07 Put	Bond Future	573.7456	0.5737	572.3187	0.5723	0.249	0.0000	0.0000
2026/05/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

