



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2026 TO 20/05/2026

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
2026/05/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/20	2029	06/08/2026		Bond Future	150.3822	150.3822	150.2698	0.075	0.0000	0.0000
2026/05/20	2029	06/08/2026	144.10 Call	Bond Future	6282.2400	6.2822	6169.8400	1.789	0.0000	0.0000
2026/05/20	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2029	05/11/2026		Bond Future	151.6605	151.6605	151.5339	0.083	0.0000	0.0000
2026/05/20	2029	05/11/2026	147.56 Call	Bond Future	4100.4800	4.1005	3973.8900	3.087	0.0000	0.0000
2026/05/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

0

0

0

0

0

0

8,289

0

0

0

0

0

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	
2026/05/20	2029	04/02/2027		Bond Future	154.5957	154.5957	154.4659	154.4659	0.084	0.0000	0.0000
2026/05/20	2029	04/02/2027	149.72 Call	Bond Future	4875.6500	4.8757	4745.9000	4.7459	2.661	0.0000	0.0000
2026/05/20	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2029	06/05/2027		Bond Future	156.1247	156.1247	155.9808	155.9808	0.092	0.0000	0.0000
2026/05/20	2029	06/05/2027	153.32 Call	Bond Future	2804.7000	2.8047	2660.7600	2.6608	5.132	0.0000	0.0000
2026/05/20	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2029	05/08/2027		Bond Future	159.0234	159.0234	158.8783	158.8783	0.091	0.0000	0.0000
2026/05/20	2029	05/08/2027	156.72 Call	Bond Future	2303.4100	2.3034	2158.2700	2.1583	6.301	0.0000	0.0000
2026/05/20	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2030	06/08/2026		Bond Future	8.3543	99.2080	8.1902	99.6919	1.965	0.0000	0.0000
2026/05/20	2030	06/08/2026	9.22 Call	Bond Future	2718.6400	2.7186	3133.3200	3.1333	15.253	0.0000	0.0000
2026/05/20	2030	06/08/2026	9.22 Put	Bond Future	214.3200	0.2143	145.1000	0.1451	32.297	0.0000	0.0000
2026/05/20	2030	06/08/2026	7.21 Put	Bond Future	3457.4800	3.4575	2993.4200	2.9934	13.422	0.0000	0.0000
2026/05/20	2030	06/08/2026	7.21 Call	Bond Future	22.8900	0.0229	42.7300	0.0427	86.675	0.0000	0.0000
2026/05/20	2030	06/08/2026	7.71 Put	Bond Future	2065.5000	2.0655	1669.6000	1.6696	19.167	0.0000	0.0000
2026/05/20	2030	06/08/2026	7.71 Call	Bond Future	149.3900	0.1494	237.3900	0.2374	58.906	0.0000	0.0000
2026/05/20	2030	06/08/2026	8.06 Call	Bond Future	431.5300	0.4315	610.5000	0.6105	41.473	0.0000	0.0000
2026/05/20	2030	06/08/2026	8.06 Put	Bond Future	1301.1800	1.3012	996.2500	0.9963	23.435	0.0000	0.0000
2026/05/20	2030	05/11/2026		Bond Future	8.4291	101.0076	8.2508	101.5002	2.116	0.0000	0.0000
2026/05/20	2030	05/11/2026	8.39 Call	Bond Future	1069.2400	1.0692	1324.6100	1.3246	23.883	0.0000	0.0000
2026/05/20	2030	05/11/2026	8.39 Put	Bond Future	1177.0400	1.1770	939.8200	0.9398	20.154	0.0000	0.0000
2026/05/20	2030	04/02/2027		Bond Future	8.4893	98.9319	8.2942	99.4333	2.299	0.0000	0.0000
2026/05/20	2030	04/02/2027	7.82 Call	Bond Future	465.6600	0.4657	616.7400	0.6167	32.444	0.0000	0.0000
2026/05/20	2030	04/02/2027	7.82 Put	Bond Future	2198.7700	2.1988	1848.3800	1.8484	15.936	0.0000	0.0000
2026/05/20	2030	06/05/2027		Bond Future	8.5564	100.8623	8.3413	101.3733	2.515	0.0000	0.0000
2026/05/20	2030	06/05/2027	7.27 Call	Bond Future	214.9700	0.2150	300.0200	0.3000	39.564	0.0000	0.0000
2026/05/20	2030	06/05/2027	7.27 Put	Bond Future	3319.7700	3.3198	2893.8300	2.8938	12.830	0.0000	0.0000
2026/05/20	2030	05/08/2027		Bond Future	8.7033	98.7009	8.4627	99.2223	2.765	0.0000	0.0000
2026/05/20	2030	05/08/2027	8.11 Call	Bond Future	693.1900	0.6932	887.6200	0.8876	28.049	0.0000	0.0000
2026/05/20	2030	05/08/2027	8.11 Put	Bond Future	1985.1700	1.9852	1658.2100	1.6582	16.470	0.0000	0.0000
2026/05/20	2031	06/08/2026		Bond Future	116.5289	116.5289	116.7173	116.7173	0.162	0.0000	0.0000
2026/05/20	2031	06/08/2026	113.81 Call	Bond Future	2731.9800	2.7320	2916.0600	2.9161	6.738	0.0000	0.0000
2026/05/20	2031	06/08/2026	113.81 Put	Bond Future	13.1300	0.0131	8.7600	0.0088	33.283	0.0000	0.0000
2026/05/20	2031	05/11/2026		Bond Future	118.6704	118.6704	118.8622	118.8622	0.162	0.0000	0.0000
2026/05/20	2031	05/11/2026	111.49 Call	Bond Future	7180.3800	7.1804	7372.1600	7.3722	2.671	0.0000	0.0000
2026/05/20	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/05/20	2031	04/02/2027		Bond Future	118.4913	118.4913	118.6681	118.6681	0.149	0.0000	0.0000
2026/05/20	2031	04/02/2027	116.18 Call	Bond Future	2475.9400	2.4759	2627.9600	2.6280	6.140	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0

153,292

0
0
0

1,000

0

1,000

0

1,000

15

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

4,899

0
0

7,356

0
0
0
0

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	
2026/05/20	2031	04/02/2027	116.18 Put	Bond Future	164.6300	0.1646	139.8800	0.1399	15.034	0.0000	0.0000
2026/05/20	2031	06/05/2027		Bond Future	120.8291	120.8291	121.0092	121.0092	0.149	0.0000	0.0000
2026/05/20	2031	06/05/2027	116.87 Call	Bond Future	4000.0400	4.0000	4172.7400	4.1727	4.317	0.0000	0.0000
2026/05/20	2031	06/05/2027	116.87 Put	Bond Future	40.9000	0.0409	33.5900	0.0336	17.873	0.0000	0.0000
2026/05/20	2031	05/08/2027		Bond Future	120.5409	120.5409	120.7057	120.7057	0.137	0.0000	0.0000
2026/05/20	2031	05/08/2027	121.41 Call	Bond Future	629.5500	0.6296	691.3400	0.6913	9.815	0.0000	0.0000
2026/05/20	2031	05/08/2027	121.41 Put	Bond Future	1498.6900	1.4987	1395.6100	1.3956	6.878	0.0000	0.0000
2026/05/20	2032	06/08/2026		Bond Future	8.6551	101.2268	8.4900	101.9463	1.907	0.0000	0.0000
2026/05/20	2032	06/08/2026	10.12 Call	Bond Future	6235.9500	6.2360	6912.0300	6.9120	10.842	0.0000	0.0000
2026/05/20	2032	06/08/2026	10.12 Put	Bond Future	126.5500	0.1266	83.1200	0.0831	34.318	0.0000	0.0000
2026/05/20	2032	05/11/2026		Bond Future	8.7256	98.9039	8.5510	99.6364	2.001	0.0000	0.0000
2026/05/20	2032	05/11/2026	9.16 Call	Bond Future	2930.7100	2.9307	3426.1200	3.4261	16.904	0.0000	0.0000
2026/05/20	2032	05/11/2026	9.16 Put	Bond Future	1137.3700	1.1374	900.3000	0.9003	20.844	0.0000	0.0000
2026/05/20	2032	04/02/2027		Bond Future	8.7860	100.7958	8.6009	101.5418	2.107	0.0000	0.0000
2026/05/20	2032	04/02/2027	8.48 Call	Bond Future	1418.7700	1.4188	1743.6300	1.7436	22.897	0.0000	0.0000
2026/05/20	2032	04/02/2027	8.48 Put	Bond Future	2655.5700	2.6556	2234.4500	2.2345	15.858	0.0000	0.0000
2026/05/20	2032	06/05/2027		Bond Future	8.8416	98.6012	8.6449	99.3614	2.225	0.0000	0.0000
2026/05/20	2032	06/05/2027	7.80 Call	Bond Future	666.6100	0.6666	854.1600	0.8542	28.135	0.0000	0.0000
2026/05/20	2032	06/05/2027	7.80 Put	Bond Future	4776.1400	4.7761	4203.4300	4.2034	11.991	0.0000	0.0000
2026/05/20	2032	05/08/2027		Bond Future	8.9403	100.4058	8.7302	101.1810	2.350	0.0000	0.0000
2026/05/20	2032	05/08/2027	8.42 Call	Bond Future	1415.8800	1.4159	1725.8600	1.7259	21.893	0.0000	0.0000
2026/05/20	2032	05/08/2027	8.42 Put	Bond Future	3349.5200	3.3495	2884.2900	2.8843	13.889	0.0000	0.0000
2026/05/20	2033	06/08/2026		Bond Future	146.4930	146.4930	146.1920	146.1920	0.205	0.0000	0.0000
2026/05/20	2033	06/08/2026	134.25 Call	Bond Future	12242.9600	12.2430	11941.9700	11.9420	2.458	0.0000	0.0000
2026/05/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2033	05/11/2026		Bond Future	147.5975	147.5975	147.2776	147.2776	0.217	0.0000	0.0000
2026/05/20	2033	05/11/2026	137.26 Call	Bond Future	10337.4500	10.3375	10017.6400	10.0176	3.094	0.0000	0.0000
2026/05/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2033	04/02/2027		Bond Future	150.4540	150.4540	150.1273	150.1273	0.217	0.0000	0.0000
2026/05/20	2033	04/02/2027	142.71 Call	Bond Future	7743.9600	7.7440	7417.2500	7.4173	4.219	0.0000	0.0000
2026/05/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2033	06/05/2027		Bond Future	151.7966	151.7966	151.4515	151.4515	0.227	0.0000	0.0000
2026/05/20	2033	06/05/2027	151.21 Call	Bond Future	586.6300	0.5866	241.4500	0.2415	58.841	0.0000	0.0000
2026/05/20	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2033	05/08/2027		Bond Future	154.6151	154.6151	154.2649	154.2649	0.226	0.0000	0.0000
2026/05/20	2033	05/08/2027	153.15 Call	Bond Future	1465.1400	1.4651	1114.9400	1.1149	23.902	0.0000	0.0000
2026/05/20	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0

130,036

0
0

41,865

0
0
0
0
0
0
0
0
0
0
0
0

19,079

0
0
0
0
0
0
0
0
0
0
0
0
0
0

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	
2026/05/20	2037	06/08/2026		Bond Future	9.2972	95.0089	9.1240	96.1200	1.862	0.0000	0.0000
2026/05/20	2037	06/08/2026	11.71 Call	Bond Future	13851.6100	13.8516	14950.5800	14.9506	7.934	0.0000	0.0000
2026/05/20	2037	06/08/2026	11.71 Put	Bond Future	29.6400	0.0296	17.5600	0.0176	40.756	0.0000	0.0000
2026/05/20	2037	06/08/2026	11.30 Call	Bond Future	11757.3500	11.7574	12838.4200	12.8384	9.195	0.0000	0.0000
2026/05/20	2037	06/08/2026	11.30 Put	Bond Future	80.8900	0.0809	50.9100	0.0509	37.063	0.0000	0.0000
2026/05/20	2037	06/08/2026	10.70 Call	Bond Future	8640.7100	8.6407	9669.4300	9.6694	11.906	0.0000	0.0000
2026/05/20	2037	06/08/2026	10.70 Put	Bond Future	246.9500	0.2470	164.6200	0.1646	33.339	0.0000	0.0000
2026/05/20	2037	06/08/2026	10.02 Put	Bond Future	694.1800	0.6942	484.4700	0.4845	30.210	0.0000	0.0000
2026/05/20	2037	06/08/2026	10.02 Call	Bond Future	5150.3500	5.1504	6051.6900	6.0517	17.501	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.83 Call	Bond Future	9239.3100	9.2393	10223.3800	10.2234	10.651	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.83 Put	Bond Future	640.3100	0.6403	493.3000	0.4933	22.959	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.23 Call	Bond Future	6396.3400	6.3963	7273.7600	7.2738	13.718	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.23 Put	Bond Future	1181.2300	1.1812	927.5700	0.9276	21.474	0.0000	0.0000
2026/05/20	2037	05/11/2026	9.46 Put	Bond Future	2509.1100	2.5091	2026.1400	2.0261	19.249	0.0000	0.0000
2026/05/20	2037	05/11/2026	9.46 Call	Bond Future	3113.0200	3.1130	3761.1300	3.7611	20.819	0.0000	0.0000
2026/05/20	2037	05/11/2026		Bond Future	9.3629	96.7323	9.1833	97.8634	1.919	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.62 Call	Bond Future	8227.5600	8.2276	9180.3400	9.1803	11.580	0.0000	0.0000
2026/05/20	2037	05/11/2026	10.62 Put	Bond Future	792.8600	0.7929	614.5600	0.6146	22.488	0.0000	0.0000
2026/05/20	2037	04/02/2027		Bond Future	9.4225	94.3244	9.2359	95.4766	1.980	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.51 Call	Bond Future	3594.0900	3.5941	4244.8600	4.2449	18.107	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.51 Put	Bond Future	3059.8500	3.0599	2558.4100	2.5584	16.388	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.81 Call	Bond Future	4741.1800	4.7412	5482.4000	5.4824	15.634	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.81 Put	Bond Future	2406.6500	2.4067	1995.6600	1.9957	17.077	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.31 Call	Bond Future	2907.5800	2.9076	3490.5900	3.4906	20.051	0.0000	0.0000
2026/05/20	2037	04/02/2027	9.31 Put	Bond Future	3599.7400	3.5997	3030.5400	3.0305	15.812	0.0000	0.0000
2026/05/20	2037	04/02/2027	8.44 Put	Bond Future	7219.8900	7.2199	6346.8700	6.3469	12.092	0.0000	0.0000
2026/05/20	2037	04/02/2027	8.44 Call	Bond Future	937.8500	0.9379	1217.0400	1.2170	29.769	0.0000	0.0000
2026/05/20	2037	06/05/2027		Bond Future	9.4836	96.1651	9.2896	97.3395	2.045	0.0000	0.0000
2026/05/20	2037	06/05/2027	8.58 Call	Bond Future	1393.8000	1.3938	1740.9600	1.7410	24.907	0.0000	0.0000
2026/05/20	2037	06/05/2027	8.58 Put	Bond Future	7034.2600	7.0343	6206.9700	6.2070	11.761	0.0000	0.0000
2026/05/20	2037	05/08/2027		Bond Future	9.5725	93.6665	9.3702	94.8635	2.113	0.0000	0.0000
2026/05/20	2037	05/08/2027	9.05 Call	Bond Future	2457.9400	2.4579	2951.1100	2.9511	20.064	0.0000	0.0000
2026/05/20	2037	05/08/2027	9.05 Put	Bond Future	5591.2200	5.5912	4887.4100	4.8874	12.588	0.0000	0.0000
2026/05/20	2038	06/08/2026		Bond Future	160.5186	160.5186	161.4880	161.4880	0.604	0.0000	0.0000
2026/05/20	2038	06/08/2026	144.72 Call	Bond Future	15798.5900	15.7986	16768.0400	16.7680	6.136	0.0000	0.0000
2026/05/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2038	05/11/2026		Bond Future	163.4686	163.4686	164.4557	164.4557	0.604	0.0000	0.0000
2026/05/20	2038	05/11/2026	146.31 Call	Bond Future	17158.6300	17.1586	18145.6800	18.1457	5.752	0.0000	0.0000

227,194

0

0

0

2,541

0

2,541

0

2,541

0

4,490

0

4,490

0

4,490

0

0

0

0

0

0

0

4,490

0

4,490

0

4,490

0

0

0

0

0

0

4,136

0

0

1,373

0

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
2026/05/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/20	2038	04/02/2027		Bond Future	164.3845	164.3845	165.3733	165.3733	0.602	0.0000
2026/05/20	2038	04/02/2027	153.83 Call	Bond Future	10554.4800	10.5545	11543.3000	11.5433	9.369	0.0000
2026/05/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/20	2038	06/05/2027		Bond Future	167.6275	167.6275	168.6354	168.6354	0.601	0.0000
2026/05/20	2038	06/05/2027	166.10 Call	Bond Future	1527.4900	1.5275	2535.3800	2.5354	65.983	0.0000
2026/05/20	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/20	2038	05/08/2027		Bond Future	168.4421	168.4421	169.4526	169.4526	0.600	0.0000
2026/05/20	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	322.6400	0.3226	100.000	0.0000
2026/05/20	2038	05/08/2027	169.13 Put	Bond Future	687.9000	0.6879	0.0000	0.0000	(100.000)	0.0000
2026/05/20	2040	06/08/2026		Bond Future	9.6348	95.5539	9.4311	97.0374	2.114	0.0000
2026/05/20	2040	06/08/2026	12.19 Call	Bond Future	16149.9700	16.1500	17619.9000	17.6199	9.102	0.0000
2026/05/20	2040	06/08/2026	12.19 Put	Bond Future	29.8800	0.0299	16.3200	0.0163	45.382	0.0000
2026/05/20	2040	05/11/2026		Bond Future	9.7038	97.2873	9.4932	98.7976	2.170	0.0000
2026/05/20	2040	05/11/2026	11.06 Call	Bond Future	9859.4800	9.8595	11145.7900	11.1458	13.046	0.0000
2026/05/20	2040	05/11/2026	11.06 Put	Bond Future	897.7700	0.8978	673.7700	0.6738	24.951	0.0000
2026/05/20	2040	05/11/2026	11.27 Call	Bond Future	10976.0200	10.9760	12299.4500	12.2995	12.057	0.0000
2026/05/20	2040	05/11/2026	11.27 Put	Bond Future	736.7800	0.7368	549.9000	0.5499	25.364	0.0000
2026/05/20	2040	05/11/2026	10.67 Call	Bond Future	7818.7300	7.8187	9015.6400	9.0156	15.308	0.0000
2026/05/20	2040	05/11/2026	10.67 Put	Bond Future	1304.8900	1.3049	991.4900	0.9915	24.017	0.0000
2026/05/20	2040	05/11/2026	9.91 Put	Bond Future	2672.8800	2.6729	2088.9500	2.0890	21.846	0.0000
2026/05/20	2040	05/11/2026	9.91 Call	Bond Future	4119.3500	4.1194	5045.7300	5.0457	22.488	0.0000
2026/05/20	2040	04/02/2027	10.17 Call	Bond Future	5598.8500	5.5989	6598.4600	6.5985	17.854	0.0000
2026/05/20	2040	04/02/2027	10.17 Put	Bond Future	2849.4100	2.8494	2310.3500	2.3104	18.918	0.0000
2026/05/20	2040	04/02/2027	9.67 Call	Bond Future	3505.0600	3.5051	4303.3200	4.3033	22.775	0.0000
2026/05/20	2040	04/02/2027	9.67 Put	Bond Future	4190.3900	4.1904	3449.9800	3.4500	17.669	0.0000
2026/05/20	2040	04/02/2027	8.78 Put	Bond Future	8400.5400	8.4005	7251.5300	7.2515	13.678	0.0000
2026/05/20	2040	04/02/2027	8.78 Call	Bond Future	1136.8700	1.1369	1526.5300	1.5265	34.275	0.0000
2026/05/20	2040	04/02/2027		Bond Future	9.7677	94.6395	9.5497	96.1782	2.232	0.0000
2026/05/20	2040	04/02/2027	9.93 Call	Bond Future	4543.6200	4.5436	5452.9100	5.4529	20.012	0.0000
2026/05/20	2040	04/02/2027	9.93 Put	Bond Future	3420.5000	3.4205	2791.1200	2.7911	18.400	0.0000
2026/05/20	2040	06/05/2027		Bond Future	9.8329	96.4864	9.6072	98.0549	2.295	0.0000
2026/05/20	2040	06/05/2027	8.88 Call	Bond Future	1603.1500	1.6032	2066.6900	2.0667	28.914	0.0000
2026/05/20	2040	06/05/2027	8.88 Put	Bond Future	8482.7200	8.4827	7377.8300	7.3778	13.025	0.0000
2026/05/20	2040	05/08/2027		Bond Future	9.9228	93.7429	9.6885	95.3411	2.362	0.0000
2026/05/20	2040	05/08/2027	9.33 Call	Bond Future	2781.6300	2.7816	3430.1900	3.4302	23.316	0.0000
2026/05/20	2040	05/08/2027	9.33 Put	Bond Future	6899.4500	6.8995	5949.8400	5.9498	13.764	0.0000
2026/05/20	2043	06/08/2026		Bond Future	125.3142	125.3142	125.3050	125.3050	0.007	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	
2026/05/20	2043	06/08/2026	110.88 Call	Bond Future	14434.5696	14.4346	14425.3416	14.4253	0.064	0.0000	0.0000
2026/05/20	2043	06/08/2026	110.88 Put	Bond Future	0.3496	0.0003	0.3216	0.0003	8.018	0.0000	0.0000
2026/05/20	2043	05/11/2026		Bond Future	127.6171	127.6171	127.6077	127.6077	0.007	0.0000	0.0000
2026/05/20	2043	05/11/2026	112.84 Call	Bond Future	14789.8755	14.7899	14780.2493	14.7802	0.065	0.0000	0.0000
2026/05/20	2043	05/11/2026	112.84 Put	Bond Future	12.8255	0.0128	12.5593	0.0126	2.075	0.0000	0.0000
2026/05/20	2043	04/02/2027		Bond Future	127.1707	127.1707	127.1391	127.1391	0.025	0.0000	0.0000
2026/05/20	2043	04/02/2027	117.63 Call	Bond Future	9868.6064	9.8686	9837.4883	9.8375	0.315	0.0000	0.0000
2026/05/20	2043	04/02/2027	117.63 Put	Bond Future	327.9164	0.3279	328.4083	0.3284	0.150	0.0000	0.0000
2026/05/20	2043	06/05/2027		Bond Future	129.6798	129.6798	129.6473	129.6473	0.025	0.0000	0.0000
2026/05/20	2043	06/05/2027	127.48 Call	Bond Future	4558.5329	4.5585	4533.9603	4.5340	0.539	0.0000	0.0000
2026/05/20	2043	06/05/2027	127.48 Put	Bond Future	2358.7829	2.3588	2366.6803	2.3667	0.335	0.0000	0.0000
2026/05/20	2043	05/08/2027		Bond Future	129.1050	129.1050	129.0501	129.0501	0.043	0.0000	0.0000
2026/05/20	2043	05/08/2027	129.56 Call	Bond Future	3504.9809	3.5050	3473.6772	3.4737	0.893	0.0000	0.0000
2026/05/20	2043	05/08/2027	129.56 Put	Bond Future	3959.9709	3.9600	3983.5472	3.9835	0.595	0.0000	0.0000
2026/05/20	2044	06/08/2026		Bond Future	9.7709	91.8045	9.5679	93.4014	2.078	0.0000	0.0000
2026/05/20	2044	06/08/2026	12.42 Call	Bond Future	17507.2100	17.5072	19089.7200	19.0897	9.039	0.0000	0.0000
2026/05/20	2044	06/08/2026	12.42 Put	Bond Future	32.2900	0.0323	17.8600	0.0179	44.689	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.25 Call	Bond Future	920.4900	0.9205	1392.9000	1.3929	51.322	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.25 Put	Bond Future	5103.8800	5.1039	3979.3500	3.9794	22.033	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.00 Call	Bond Future	484.7600	0.4848	785.1100	0.7851	61.958	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.00 Put	Bond Future	6778.8500	6.7789	5482.2600	5.4823	19.127	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.75 Call	Bond Future	2524.7700	2.5248	3390.7700	3.3908	34.300	0.0000	0.0000
2026/05/20	2044	06/08/2026	9.75 Put	Bond Future	2687.4600	2.6875	1956.5200	1.9565	27.198	0.0000	0.0000
2026/05/20	2044	05/11/2026		Bond Future	9.8361	93.4698	9.6268	95.0956	2.128	0.0000	0.0000
2026/05/20	2044	05/11/2026	11.34 Call	Bond Future	11429.8700	11.4299	12831.1800	12.8312	12.260	0.0000	0.0000
2026/05/20	2044	05/11/2026	11.34 Put	Bond Future	933.1100	0.9331	708.6100	0.7086	24.059	0.0000	0.0000
2026/05/20	2044	04/02/2027		Bond Future	9.8967	90.8742	9.6807	92.5307	2.183	0.0000	0.0000
2026/05/20	2044	04/02/2027	10.18 Call	Bond Future	5566.5800	5.5666	6597.2000	6.5972	18.514	0.0000	0.0000
2026/05/20	2044	04/02/2027	10.18 Put	Bond Future	3461.2500	3.4613	2835.3700	2.8354	18.082	0.0000	0.0000
2026/05/20	2044	06/05/2027		Bond Future	9.9581	92.6477	9.7351	94.3362	2.238	0.0000	0.0000
2026/05/20	2044	06/05/2027	9.08 Call	Bond Future	1967.9200	1.9679	2506.3200	2.5063	27.359	0.0000	0.0000
2026/05/20	2044	06/05/2027	9.08 Put	Bond Future	8902.1000	8.9021	7751.9900	7.7520	12.920	0.0000	0.0000
2026/05/20	2044	05/08/2027		Bond Future	10.0410	89.9591	9.8103	91.6795	2.297	0.0000	0.0000
2026/05/20	2044	05/08/2027	9.44 Call	Bond Future	3093.6300	3.0936	3796.1800	3.7962	22.710	0.0000	0.0000
2026/05/20	2044	05/08/2027	9.44 Put	Bond Future	7681.0500	7.6811	6663.1600	6.6632	13.252	0.0000	0.0000
2026/05/20	2046	06/08/2026		Bond Future	143.9336	143.9336	144.5877	144.5877	0.454	0.0000	0.0000
2026/05/20	2046	06/08/2026	122.38 Call	Bond Future	21553.6300	21.5536	22207.6700	22.2077	3.034	0.0000	0.0000
2026/05/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
46,020
0
0
0
7,000
0
7,000
0
14,500
89,193
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
18,596
0
0

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	
2026/05/20	2046	05/11/2026		Bond Future	144.2446	144.2446	144.8919	144.8919	0.449	0.0000	0.0000
2026/05/20	2046	05/11/2026	125.48 Call	Bond Future	18764.6400	18.7646	19411.8700	19.4119	3.449	0.0000	0.0000
2026/05/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2046	04/02/2027		Bond Future	147.0365	147.0365	147.6955	147.6955	0.448	0.0000	0.0000
2026/05/20	2046	04/02/2027	131.09 Call	Bond Future	15946.4700	15.9465	16605.4600	16.6055	4.133	0.0000	0.0000
2026/05/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2046	06/05/2027		Bond Future	147.5479	147.5479	148.2018	148.2018	0.443	0.0000	0.0000
2026/05/20	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2046	06/05/2027	148.99 Put	Bond Future	1442.1500	1.4422	788.1800	0.7882	45.347	0.0000	0.0000
2026/05/20	2046	05/08/2027		Bond Future	150.2858	150.2858	150.9533	150.9533	0.444	0.0000	0.0000
2026/05/20	2046	05/08/2027	149.17 Call	Bond Future	1115.8300	1.1158	1783.3100	1.7833	59.819	0.0000	0.0000
2026/05/20	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	06/08/2026		Bond Future	145.3842	145.3842	146.3989	146.3989	0.698	0.0000	0.0000
2026/05/20	2050	06/08/2026	123.27 Call	Bond Future	22114.1500	22.1142	23128.8500	23.1289	4.588	0.0000	0.0000
2026/05/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	05/11/2026		Bond Future	148.0557	148.0557	149.0892	149.0892	0.698	0.0000	0.0000
2026/05/20	2050	05/11/2026	123.84 Call	Bond Future	24215.7400	24.2157	25249.2400	25.2492	4.268	0.0000	0.0000
2026/05/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	04/02/2027		Bond Future	148.4196	148.4196	149.4534	149.4534	0.697	0.0000	0.0000
2026/05/20	2050	04/02/2027	132.39 Call	Bond Future	16029.6300	16.0296	17063.4200	17.0634	6.449	0.0000	0.0000
2026/05/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	06/05/2027		Bond Future	151.3477	151.3477	152.4014	152.4014	0.696	0.0000	0.0000
2026/05/20	2050	06/05/2027	150.46 Call	Bond Future	887.7100	0.8877	1941.4300	1.9414	118.701	0.0000	0.0000
2026/05/20	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	05/08/2027		Bond Future	151.5990	151.5990	152.6536	152.6536	0.696	0.0000	0.0000
2026/05/20	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	2050	05/08/2027	152.97 Put	Bond Future	1370.9700	1.3710	316.3600	0.3164	76.924	0.0000	0.0000
2026/05/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/20	AL37	06/08/2026		Index Future	1272.4150	1272.4150	1280.0760	1280.0760	0.602	0.0000	0.0000
2026/05/20	AL37	05/11/2026		Index Future	1295.7460	1295.7460	1303.5470	1303.5470	0.602	0.0000	0.0000
2026/05/20	AL37	04/02/2027		Index Future	1320.5150	1320.5150	1328.4630	1328.4630	0.602	0.0000	0.0000
2026/05/20	AL37	06/05/2027		Index Future	1346.2650	1346.2650	1354.3670	1354.3670	0.602	0.0000	0.0000
2026/05/20	AL37	05/08/2027		Index Future	1370.7300	1370.7300	1378.9830	1378.9830	0.602	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	
2026/05/20	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000
2026/05/20	AL7T	06/08/2026	Index Future		1632.1540	1632.1540	1649.9170	1649.9170	1.088	0.0000	0.0000
2026/05/20	AL7T	05/11/2026	Index Future		1662.0810	1662.0810	1680.1700	1680.1700	1.088	0.0000	0.0000
2026/05/20	AL7T	04/02/2027	Index Future		1693.8540	1693.8540	1712.2850	1712.2850	1.088	0.0000	0.0000
2026/05/20	AL7T	06/05/2027	Index Future		1726.8840	1726.8840	1745.6730	1745.6730	1.088	0.0000	0.0000
2026/05/20	AL7T	05/08/2027	Index Future		1758.2640	1758.2640	1777.4010	1777.4010	1.088	0.0000	0.0000
2026/05/20	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000
2026/05/20	ALBI	06/08/2026	Index Future		1375.8050	1375.8050	1391.4540	1391.4540	1.137	0.0000	0.0000
2026/05/20	ALBI	05/11/2026	Index Future		1401.0320	1401.0320	1416.9670	1416.9670	1.137	0.0000	0.0000
2026/05/20	ALBI	04/02/2027	Index Future		1427.8140	1427.8140	1444.0520	1444.0520	1.137	0.0000	0.0000
2026/05/20	ALBI	06/05/2027	Index Future		1455.6560	1455.6560	1472.2100	1472.2100	1.137	0.0000	0.0000
2026/05/20	ALBI	05/08/2027	Index Future		1482.1080	1482.1080	1498.9670	1498.9670	1.138	0.0000	0.0000
2026/05/20	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/20	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	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	
2026/05/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/20	ES33	06/08/2026		Bond Future	9.4559	93.1008	9.2707	93.9882	1.959	0.0000	0.0000
2026/05/20	ES33	06/08/2026	12.02 Call	Bond Future	11232.1100	11.2321	12119.5500	12.1196	7.901	0.0000	0.0000
2026/05/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES33	05/11/2026		Bond Future	9.5482	91.0188	9.3540	91.9225	2.034	0.0000	0.0000
2026/05/20	ES33	05/11/2026	10.83 Call	Bond Future	5690.4500	5.6905	6594.1500	6.5942	15.881	0.0000	0.0000
2026/05/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES33	04/02/2027		Bond Future	9.6365	92.7810	9.4325	93.7017	2.117	0.0000	0.0000
2026/05/20	ES33	04/02/2027	9.70 Call	Bond Future	284.4000	0.2844	1205.1200	1.2051	323.741	0.0000	0.0000
2026/05/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES33	06/05/2027		Bond Future	9.7187	90.8155	9.5043	91.7542	2.206	0.0000	0.0000
2026/05/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES33	06/05/2027	8.80 Put	Bond Future	4109.7800	4.1098	3171.1300	3.1711	22.839	0.0000	0.0000
2026/05/20	ES33	05/08/2027		Bond Future	9.8368	92.4977	9.6107	93.4547	2.299	0.0000	0.0000
2026/05/20	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	
2026/05/20	ES33	05/08/2027	9.27 Put	Bond Future	2422.7500	2.4228	1465.7000	1.4657	39.503	0.0000	0.0000
2026/05/20	ES42	06/08/2026		Bond Future	10.0504	90.3878	9.8472	91.8501	2.022	0.0000	0.0000
2026/05/20	ES42	06/08/2026	12.65 Call	Bond Future	15913.4600	15.9135	17375.7600	17.3758	9.189	0.0000	0.0000
2026/05/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES42	05/11/2026		Bond Future	10.1276	87.7850	9.9175	89.2741	2.074	0.0000	0.0000
2026/05/20	ES42	05/11/2026	11.66 Call	Bond Future	9820.1700	9.8202	11309.2600	11.3093	15.164	0.0000	0.0000
2026/05/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES42	04/02/2027		Bond Future	10.1990	89.4849	9.9820	91.0023	2.128	0.0000	0.0000
2026/05/20	ES42	04/02/2027	10.29 Call	Bond Future	624.9900	0.6250	2142.4200	2.1424	242.793	0.0000	0.0000
2026/05/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES42	06/05/2027		Bond Future	10.2695	86.9859	10.0451	88.5331	2.185	0.0000	0.0000
2026/05/20	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES42	06/05/2027	9.33 Put	Bond Future	6756.5000	6.7565	5209.2900	5.2093	22.900	0.0000	0.0000
2026/05/20	ES42	05/08/2027		Bond Future	10.3598	88.5950	10.1275	90.1719	2.243	0.0000	0.0000
2026/05/20	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	ES42	05/08/2027	9.84 Put	Bond Future	3587.0200	3.5870	2010.1100	2.0101	43.962	0.0000	0.0000
2026/05/20	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/20	GOVI	06/08/2026		GOVI	1348.5430	1348.5430	1364.3210	1364.3210	1.170	0.0000	0.0000
2026/05/20	GOVI	06/08/2026	1,189. Call 00	GOVI	1595430.0000	159.5430	1753210.0000	175.3210	9.889	0.0000	0.0000
2026/05/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	GOVI	05/11/2026		GOVI	1373.2700	1373.2700	1389.3370	1389.3370	1.170	0.0000	0.0000
2026/05/20	GOVI	05/11/2026	1,277. Call 00	GOVI	962700.0000	96.2700	1123370.0000	112.3370	16.690	0.0000	0.0000
2026/05/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	GOVI	04/02/2027		GOVI	1399.5220	1399.5220	1415.8930	1415.8930	1.170	0.0000	0.0000
2026/05/20	GOVI	04/02/2027	1,369. Call 00	GOVI	305220.0000	30.5220	468930.0000	46.8930	53.637	0.0000	0.0000
2026/05/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	GOVI	06/05/2027		GOVI	1426.8120	1426.8120	1443.5020	1443.5020	1.170	0.0000	0.0000
2026/05/20	GOVI	06/05/2027	1,427. Call 00	GOVI	0.0000	0.0000	165020.0000	16.5020	100.000	0.0000	0.0000
2026/05/20	GOVI	06/05/2027	1,427. Put 00	GOVI	1880.0000	0.1880	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/20	GOVI	05/08/2027		GOVI	1452.7400	1452.7400	1469.7380	1469.7380	1.170	0.0000	0.0000
2026/05/20	GOVI	05/08/2027	1,465. Call 00	GOVI	0.0000	0.0000	47380.0000	4.7380	100.000	0.0000	0.0000
2026/05/20	GOVI	05/08/2027	1,465. Put 00	GOVI	122600.0000	12.2600	0.0000	0.0000	(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	
2026/05/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/20	I258	06/08/2026		Bond Future	135.1706	135.1706	133.3161	133.3161	1.372	0.0000	0.0000
2026/05/20	I258	06/08/2026	112.95 Call	Bond Future	22221.0751	22.2211	20367.3561	20.3674	8.342	0.0000	0.0000
2026/05/20	I258	06/08/2026	112.95 Put	Bond Future	0.4951	0.0005	1.2361	0.0012	149.667	0.0000	0.0000
2026/05/20	I258	05/11/2026		Bond Future	137.6548	137.6548	135.7661	135.7661	1.372	0.0000	0.0000
2026/05/20	I258	05/11/2026	114.95 Call	Bond Future	22724.9081	22.7249	20850.5421	20.8505	8.248	0.0000	0.0000
2026/05/20	I258	05/11/2026	114.95 Put	Bond Future	20.1181	0.0201	34.4321	0.0344	71.150	0.0000	0.0000
2026/05/20	I258	04/02/2027		Bond Future	137.4024	137.4024	135.4553	135.4553	1.417	0.0000	0.0000
2026/05/20	I258	04/02/2027	118.90 Call	Bond Future	18735.0390	18.7350	16889.8833	16.8899	9.849	0.0000	0.0000
2026/05/20	I258	04/02/2027	118.90 Put	Bond Future	232.6190	0.2326	334.6233	0.3346	43.850	0.0000	0.0000
2026/05/20	I258	06/05/2027		Bond Future	140.1135	140.1135	138.1274	138.1274	1.417	0.0000	0.0000
2026/05/20	I258	06/05/2027	134.78 Call	Bond Future	8374.5044	8.3745	7082.8785	7.0829	15.423	0.0000	0.0000
2026/05/20	I258	06/05/2027	134.78 Put	Bond Future	3041.0444	3.0410	3735.4585	3.7355	22.835	0.0000	0.0000
2026/05/20	I258	05/08/2027		Bond Future	139.7327	139.7327	137.6879	137.6879	1.463	0.0000	0.0000
2026/05/20	I258	05/08/2027	138.93 Call	Bond Future	6377.6971	6.3777	5316.8989	5.3169	16.633	0.0000	0.0000
2026/05/20	I258	05/08/2027	138.93 Put	Bond Future	5574.9571	5.5750	6559.0289	6.5590	17.652	0.0000	0.0000
2026/05/20	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/20	IGOV	06/08/2026		Index Future	451.0410	451.0410	452.3080	452.3080	0.281	0.0000	0.0000
2026/05/20	IGOV	05/11/2026		Index Future	459.4200	459.4200	460.7100	460.7100	0.281	0.0000	0.0000
2026/05/20	IGOV	04/02/2027		Index Future	468.3090	468.3090	469.6240	469.6240	0.281	0.0000	0.0000
2026/05/20	IGOV	06/05/2027		Index Future	477.5460	477.5460	478.8860	478.8860	0.281	0.0000	0.0000
2026/05/20	IGOV	05/08/2027		Index Future	486.3270	486.3270	487.6930	487.6930	0.281	0.0000	0.0000
2026/05/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/20	R033	06/08/2026		Bond Future	8.7645	109.7569	8.6001	110.6071	1.876	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	
2026/05/20	R033	06/08/2026	10.25 Call	Bond Future	7448.9300	7.4489	8249.0000	8.2490	10.741	0.0000	0.0000
2026/05/20	R033	06/08/2026	10.25 Put	Bond Future	146.2700	0.1463	96.2200	0.0962	34.218	0.0000	0.0000
2026/05/20	R033	05/11/2026		Bond Future	8.8343	106.7065	8.6612	107.5720	1.959	0.0000	0.0000
2026/05/20	R033	05/11/2026	9.33 Call	Bond Future	3689.0000	3.6890	4290.3300	4.2903	16.301	0.0000	0.0000
2026/05/20	R033	05/11/2026	9.33 Put	Bond Future	1259.3500	1.2594	995.2000	0.9952	20.975	0.0000	0.0000
2026/05/20	R033	04/02/2027		Bond Future	8.8945	108.7478	8.7120	109.6293	2.052	0.0000	0.0000
2026/05/20	R033	04/02/2027	8.65 Call	Bond Future	1838.2800	1.8383	2240.4900	2.2405	21.880	0.0000	0.0000
2026/05/20	R033	04/02/2027	8.65 Put	Bond Future	3021.3800	3.0214	2542.1500	2.5422	15.861	0.0000	0.0000
2026/05/20	R033	06/05/2027		Bond Future	8.9503	105.8258	8.7575	106.7241	2.153	0.0000	0.0000
2026/05/20	R033	06/05/2027	7.93 Call	Bond Future	834.4700	0.8345	1061.6500	1.0617	27.224	0.0000	0.0000
2026/05/20	R033	06/05/2027	7.93 Put	Bond Future	5702.1700	5.7022	5031.0000	5.0310	11.770	0.0000	0.0000
2026/05/20	R033	05/08/2027		Bond Future	9.0441	107.7617	8.8396	108.6777	2.260	0.0000	0.0000
2026/05/20	R033	05/08/2027	8.54 Call	Bond Future	1758.4800	1.7585	2129.4600	2.1295	21.097	0.0000	0.0000
2026/05/20	R033	05/08/2027	8.54 Put	Bond Future	4035.4300	4.0354	3490.4900	3.4905	13.504	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.70 Put	Bond Future	7886.7200	7.8867	6854.9100	6.8549	13.083	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.70 Call	Bond Future	67.4000	0.0674	120.9100	0.1209	79.392	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.90 Put	Bond Future	6658.9400	6.6589	5663.0300	5.6630	14.956	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.90 Call	Bond Future	122.9500	0.1230	212.3600	0.2124	72.721	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.34 Call	Bond Future	435.0800	0.4351	676.1900	0.6762	55.417	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.34 Put	Bond Future	4216.6200	4.2166	3372.4100	3.3724	20.021	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.95 Put	Bond Future	6361.5700	6.3616	5377.6700	5.3777	15.466	0.0000	0.0000
2026/05/20	R035	06/08/2026	7.95 Call	Bond Future	143.3200	0.1433	244.7400	0.2447	70.765	0.0000	0.0000
2026/05/20	R035	06/08/2026		Bond Future	8.9694	103.4146	8.7856	104.4999	2.049	0.0000	0.0000
2026/05/20	R035	06/08/2026	11.06 Call	Bond Future	11386.0700	11.3861	12450.0700	12.4501	9.345	0.0000	0.0000
2026/05/20	R035	06/08/2026	11.06 Put	Bond Future	52.2100	0.0522	30.8900	0.0309	40.835	0.0000	0.0000
2026/05/20	R035	06/08/2026	10.22 Call	Bond Future	7250.0100	7.2500	8244.0900	8.2441	13.711	0.0000	0.0000
2026/05/20	R035	06/08/2026	10.22 Put	Bond Future	255.5100	0.2555	164.2700	0.1643	35.709	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.72 Call	Bond Future	4850.6900	4.8507	5747.0900	5.7471	18.480	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.72 Put	Bond Future	573.0800	0.5731	384.1600	0.3842	32.966	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.22 Put	Bond Future	1247.0100	1.2470	879.8300	0.8798	29.445	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.22 Call	Bond Future	2702.4200	2.7024	3420.5600	3.4206	26.574	0.0000	0.0000
2026/05/20	R035	06/08/2026	10.13 Call	Bond Future	6808.6800	6.8087	7789.7200	7.7897	14.409	0.0000	0.0000
2026/05/20	R035	06/08/2026	10.13 Put	Bond Future	295.6500	0.2957	191.3700	0.1914	35.271	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.63 Call	Bond Future	4437.9000	4.4379	5309.1700	5.3092	19.632	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.63 Put	Bond Future	660.3800	0.6604	446.3300	0.4463	32.413	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.13 Put	Bond Future	1429.1000	1.4291	1019.2900	1.0193	28.676	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.13 Call	Bond Future	2364.9900	2.3650	3040.5000	3.0405	28.563	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.29 Put	Bond Future	4467.1300	4.4671	3599.4500	3.5995	19.424	0.0000	0.0000

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
4,876
0
0
0
4,876
0
4,876
92,622
0
0
0
250
0
250
0
250
0
200
0
200
0
200
0

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	
2026/05/20	R035	06/08/2026	8.29 Call	Bond Future	377.2800	0.3773	594.9200	0.5949	57.687	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.79 Put	Bond Future	2347.7500	2.3478	1752.8100	1.7528	25.341	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.79 Call	Bond Future	1288.3600	1.2884	1778.7400	1.7787	38.062	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.39 Call	Bond Future	3387.7700	3.3878	4177.4800	4.1775	23.311	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.39 Put	Bond Future	960.7100	0.9607	665.1000	0.6651	30.770	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.71 Call	Bond Future	4804.5100	4.8045	5698.2300	5.6982	18.602	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.71 Put	Bond Future	582.3000	0.5823	390.7000	0.3907	32.904	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.21 Call	Bond Future	2663.8600	2.6639	3377.4400	3.3774	26.787	0.0000	0.0000
2026/05/20	R035	06/08/2026	9.21 Put	Bond Future	1265.9900	1.2660	894.2500	0.8943	29.364	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.71 Put	Bond Future	2624.6600	2.6247	1982.9700	1.9830	24.448	0.0000	0.0000
2026/05/20	R035	06/08/2026	8.71 Call	Bond Future	1088.1800	1.0882	1531.8100	1.5318	40.768	0.0000	0.0000
2026/05/20	R035	05/11/2026	9.80 Call	Bond Future	5378.7200	5.3787	6220.1400	6.2201	15.643	0.0000	0.0000
2026/05/20	R035	05/11/2026	9.80 Put	Bond Future	1130.4700	1.1305	867.0000	0.8670	23.306	0.0000	0.0000
2026/05/20	R035	05/11/2026	9.30 Call	Bond Future	3372.5300	3.3725	4069.2200	4.0692	20.658	0.0000	0.0000
2026/05/20	R035	05/11/2026	9.30 Put	Bond Future	1878.0200	1.8780	1469.8200	1.4698	21.736	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.80 Put	Bond Future	3127.5400	3.1275	2521.4700	2.5215	19.378	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.80 Call	Bond Future	1763.7300	1.7637	2262.5500	2.2626	28.282	0.0000	0.0000
2026/05/20	R035	05/11/2026		Bond Future	9.0362	100.7895	8.8445	101.8944	2.122	0.0000	0.0000
2026/05/20	R035	05/11/2026	10.03 Call	Bond Future	6377.7500	6.3778	7268.6000	7.2686	13.968	0.0000	0.0000
2026/05/20	R035	05/11/2026	10.03 Put	Bond Future	896.7100	0.8967	682.6700	0.6827	23.869	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.97 Call	Bond Future	2252.4300	2.2524	2823.3600	2.8234	25.347	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.97 Put	Bond Future	2632.4000	2.6324	2098.4400	2.0984	20.284	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.47 Call	Bond Future	1022.1200	1.0221	1377.9100	1.3779	34.809	0.0000	0.0000
2026/05/20	R035	05/11/2026	8.47 Put	Bond Future	4331.8600	4.3319	3582.7600	3.5828	17.293	0.0000	0.0000
2026/05/20	R035	05/11/2026	7.97 Put	Bond Future	6762.1900	6.7622	5838.6800	5.8387	13.657	0.0000	0.0000
2026/05/20	R035	05/11/2026	7.97 Call	Bond Future	410.5700	0.4106	591.9500	0.5920	44.178	0.0000	0.0000
2026/05/20	R035	04/02/2027	7.70 Put	Bond Future	8640.0100	8.6400	7679.8900	7.6799	11.112	0.0000	0.0000
2026/05/20	R035	04/02/2027	7.70 Call	Bond Future	438.4900	0.4385	603.8500	0.6039	37.711	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.20 Put	Bond Future	6054.0300	6.0540	5218.3400	5.2183	13.804	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.20 Call	Bond Future	886.1000	0.8861	1175.8900	1.1759	32.704	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.85 Call	Bond Future	2180.8500	2.1809	2701.3600	2.7014	23.867	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.85 Put	Bond Future	3567.9400	3.5679	2962.9700	2.9630	16.956	0.0000	0.0000
2026/05/20	R035	04/02/2027		Bond Future	9.0964	102.7174	8.8961	103.8428	2.202	0.0000	0.0000
2026/05/20	R035	04/02/2027	9.02 Call	Bond Future	2667.9300	2.6679	3249.2000	3.2492	21.787	0.0000	0.0000
2026/05/20	R035	04/02/2027	9.02 Put	Bond Future	3095.4700	3.0955	2551.2600	2.5513	17.581	0.0000	0.0000
2026/05/20	R035	04/02/2027	9.43 Call	Bond Future	4046.7200	4.0467	4758.5700	4.7586	17.591	0.0000	0.0000
2026/05/20	R035	04/02/2027	9.43 Put	Bond Future	2208.3700	2.2084	1794.7400	1.7947	18.730	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.93 Call	Bond Future	2403.8100	2.4038	2953.2800	2.9533	22.858	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.93 Put	Bond Future	3337.8600	3.3379	2761.8500	2.7619	17.257	0.0000	0.0000

1,000
0
1,000
0
1,000
0
350
0
350
0
350
0
200
0
200
0
200
32,844
0
0
0
600
0
600
0
600
0
3,000
0
3,000
0
3,000
0
0
0
0
1,050
0
1,050

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	
2026/05/20	R035	04/02/2027	8.43 Put	Bond Future	5047.7200	5.0477	4288.8100	4.2888	15.035	0.0000	0.0000
2026/05/20	R035	04/02/2027	8.43 Call	Bond Future	1238.2500	1.2383	1604.8200	1.6048	29.604	0.0000	0.0000
2026/05/20	R035	06/05/2027		Bond Future	9.1476	100.2158	8.9383	101.3629	2.287	0.0000	0.0000
2026/05/20	R035	06/05/2027	8.25 Call	Bond Future	1187.8700	1.1879	1521.7500	1.5218	28.107	0.0000	0.0000
2026/05/20	R035	06/05/2027	8.25 Put	Bond Future	6231.9100	6.2319	5418.6700	5.4187	13.050	0.0000	0.0000
2026/05/20	R035	05/08/2027		Bond Future	9.2289	102.0504	9.0096	103.2197	2.377	0.0000	0.0000
2026/05/20	R035	05/08/2027	8.72 Call	Bond Future	2131.9200	2.1319	2612.1700	2.6122	22.527	0.0000	0.0000
2026/05/20	R035	05/08/2027	8.72 Put	Bond Future	4872.1500	4.8722	4183.1400	4.1831	14.142	0.0000	0.0000
2026/05/20	R038	06/08/2026		Bond Future	9.3968	114.2833	9.2238	115.5891	1.841	0.0000	0.0000
2026/05/20	R038	06/08/2026	11.77 Call	Bond Future	15963.4400	15.9634	17254.0500	17.2541	8.085	0.0000	0.0000
2026/05/20	R038	06/08/2026	11.77 Put	Bond Future	37.0500	0.0371	21.9000	0.0219	40.891	0.0000	0.0000
2026/05/20	R038	05/11/2026		Bond Future	9.4690	110.8738	9.2894	112.2032	1.897	0.0000	0.0000
2026/05/20	R038	05/11/2026	10.72 Call	Bond Future	9639.0800	9.6391	10753.6800	10.7537	11.563	0.0000	0.0000
2026/05/20	R038	05/11/2026	10.72 Put	Bond Future	971.1600	0.9712	756.3800	0.7564	22.116	0.0000	0.0000
2026/05/20	R038	04/02/2027		Bond Future	9.5346	112.9949	9.3480	114.3492	1.957	0.0000	0.0000
2026/05/20	R038	04/02/2027	9.60 Call	Bond Future	4160.7000	4.1607	4916.2700	4.9163	18.160	0.0000	0.0000
2026/05/20	R038	04/02/2027	9.60 Put	Bond Future	3691.1200	3.6911	3092.4600	3.0925	16.219	0.0000	0.0000
2026/05/20	R038	06/05/2027		Bond Future	9.5969	109.7145	9.4030	111.0948	2.021	0.0000	0.0000
2026/05/20	R038	06/05/2027	8.71 Call	Bond Future	1679.6600	1.6797	2094.5300	2.0945	24.700	0.0000	0.0000
2026/05/20	R038	06/05/2027	8.71 Put	Bond Future	8195.6700	8.1957	7230.2500	7.2303	11.780	0.0000	0.0000
2026/05/20	R038	05/08/2027		Bond Future	9.6848	111.7212	9.4828	113.1280	2.086	0.0000	0.0000
2026/05/20	R038	05/08/2027	9.15 Call	Bond Future	2905.3900	2.9054	3481.9600	3.4820	19.845	0.0000	0.0000
2026/05/20	R038	05/08/2027	9.15 Put	Bond Future	6685.2000	6.6852	5855.0100	5.8550	12.418	0.0000	0.0000
2026/05/20	R053	06/08/2026	8.10 Put	Bond Future	19431.5400	19.4315	17225.4000	17.2254	11.353	0.0000	0.0000
2026/05/20	R053	06/08/2026	8.10 Call	Bond Future	77.0200	0.0770	144.7500	0.1448	87.938	0.0000	0.0000
2026/05/20	R053	06/08/2026	8.60 Put	Bond Future	12843.0900	12.8431	10802.4000	10.8024	15.889	0.0000	0.0000
2026/05/20	R053	06/08/2026	8.60 Call	Bond Future	317.9900	0.3180	551.1700	0.5512	73.329	0.0000	0.0000
2026/05/20	R053	06/08/2026	9.10 Call	Bond Future	1237.7300	1.2377	1886.5900	1.8866	52.423	0.0000	0.0000
2026/05/20	R053	06/08/2026	9.10 Put	Bond Future	7475.6400	7.4756	5850.6300	5.8506	21.737	0.0000	0.0000
2026/05/20	R053	06/08/2026		Bond Future	9.6397	123.1466	9.4375	125.4205	2.097	0.0000	0.0000
2026/05/20	R053	06/08/2026	12.28 Call	Bond Future	24088.3300	24.0883	26338.7200	26.3387	9.342	0.0000	0.0000
2026/05/20	R053	06/08/2026	12.28 Put	Bond Future	52.9700	0.0530	29.4900	0.0295	44.327	0.0000	0.0000
2026/05/20	R053	06/08/2026	9.60 Call	Bond Future	3474.9900	3.4750	4690.0800	4.6901	34.967	0.0000	0.0000
2026/05/20	R053	06/08/2026	9.60 Put	Bond Future	3915.4200	3.9154	2856.6400	2.8566	27.041	0.0000	0.0000
2026/05/20	R053	05/11/2026		Bond Future	9.6983	119.5199	9.4900	121.8349	2.147	0.0000	0.0000
2026/05/20	R053	05/11/2026	11.21 Call	Bond Future	16019.1500	16.0192	18022.8700	18.0229	12.508	0.0000	0.0000
2026/05/20	R053	05/11/2026	11.21 Put	Bond Future	1275.0300	1.2750	963.7500	0.9638	24.414	0.0000	0.0000
2026/05/20	R053	04/02/2027		Bond Future	9.7514	121.8064	9.5370	124.1650	2.199	0.0000	0.0000

0
1,050
0
0
0
0
0
0
0
1,900
0
0
2,570
0
0
0
0
0
0
0
0
0
0
0
0
530
0
0
530
530
68,781
0
0
0
530
4,041
0
0
0

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	
2026/05/20	R053	04/02/2027	9.99 Call	Bond Future	7612.4600	7.6125	9058.2500	9.0583	18.992	0.0000	0.0000
2026/05/20	R053	04/02/2027	9.99 Put	Bond Future	5079.3200	5.0793	4166.5000	4.1665	17.971	0.0000	0.0000
2026/05/20	R053	06/05/2027		Bond Future	9.8016	118.3195	9.5807	120.7238	2.253	0.0000	0.0000
2026/05/20	R053	06/05/2027	8.92 Call	Bond Future	2737.9400	2.7379	3498.1600	3.4982	27.766	0.0000	0.0000
2026/05/20	R053	06/05/2027	8.92 Put	Bond Future	12856.8800	12.8569	11212.8200	11.2128	12.787	0.0000	0.0000
2026/05/20	R053	05/08/2027		Bond Future	9.8690	120.4837	9.6411	122.9333	2.309	0.0000	0.0000
2026/05/20	R053	05/08/2027	9.28 Call	Bond Future	4429.3400	4.4293	5435.6200	5.4356	22.719	0.0000	0.0000
2026/05/20	R053	05/08/2027	9.28 Put	Bond Future	10943.5600	10.9436	9500.2500	9.5003	13.189	0.0000	0.0000
2026/05/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/20	R186	06/08/2026	8.57 Call	Bond Future	50.0300	0.0500	49.7100	0.0497	0.640	0.0000	0.0000
2026/05/20	R186	06/08/2026	8.57 Put	Bond Future	50.0300	0.0500	49.7100	0.0497	0.640	0.0000	0.0000
2026/05/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/20	R186	05/11/2026	8.12 Call	Bond Future	36.3500	0.0364	36.2400	0.0362	0.303	0.0000	0.0000
2026/05/20	R186	05/11/2026	8.12 Put	Bond Future	36.3500	0.0364	36.2400	0.0362	0.303	0.0000	0.0000
2026/05/20	R202	06/08/2026		Bond Future	300.1011	300.1011	301.5166	301.5166	0.472	0.0000	0.0000
2026/05/20	R202	06/08/2026	278.86 Call	Bond Future	21241.0700	21.2411	22656.6200	22.6566	6.664	0.0000	0.0000
2026/05/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R202	05/11/2026		Bond Future	305.6160	305.6160	307.0574	307.0574	0.472	0.0000	0.0000
2026/05/20	R202	05/11/2026	280.46 Call	Bond Future	25156.0200	25.1560	26597.4100	26.5974	5.730	0.0000	0.0000
2026/05/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R202	04/02/2027		Bond Future	306.0030	306.0030	307.4286	307.4286	0.466	0.0000	0.0000
2026/05/20	R202	04/02/2027	294.73 Call	Bond Future	11272.9900	11.2730	12698.6100	12.6986	12.646	0.0000	0.0000
2026/05/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R202	06/05/2027		Bond Future	312.0397	312.0397	313.4926	313.4926	0.466	0.0000	0.0000
2026/05/20	R202	06/05/2027	306.99 Call	Bond Future	5049.6900	5.0497	6502.6200	6.5026	28.773	0.0000	0.0000
2026/05/20	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R202	05/08/2027		Bond Future	312.1780	312.1780	313.6159	313.6159	0.461	0.0000	0.0000
2026/05/20	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	645.9100	0.6459	100.000	0.0000	0.0000
2026/05/20	R202	05/08/2027	312.97 Put	Bond Future	791.9700	0.7920	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/20	R209	06/08/2026		Bond Future	9.1329	84.0610	8.9501	85.0848	2.002	0.0000	0.0000
2026/05/20	R209	06/08/2026	11.39 Call	Bond Future	11433.7400	11.4337	12441.5800	12.4416	8.815	0.0000	0.0000
2026/05/20	R209	06/08/2026	11.39 Put	Bond Future	39.2000	0.0392	23.2400	0.0232	40.714	0.0000	0.0000
2026/05/20	R209	05/11/2026		Bond Future	9.1953	82.4350	9.0056	83.4773	2.063	0.0000	0.0000
2026/05/20	R209	05/11/2026	10.32 Call	Bond Future	6643.1500	6.6432	7501.4000	7.5014	12.919	0.0000	0.0000
2026/05/20	R209	05/11/2026	10.32 Put	Bond Future	795.2100	0.7952	611.1500	0.6112	23.146	0.0000	0.0000
2026/05/20	R209	04/02/2027	8.96 Call	Bond Future	2047.4600	2.0475	2526.9000	2.5269	23.416	0.0000	0.0000
2026/05/20	R209	04/02/2027	8.96 Put	Bond Future	3620.8300	3.6208	3038.5100	3.0385	16.083	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	
2026/05/20	R209	04/02/2027	8.03 Put	Bond Future	7440.1100	7.4401	6575.2200	6.5752	11.625	0.0000	0.0000
2026/05/20	R209	04/02/2027	8.03 Call	Bond Future	568.2300	0.5682	765.1000	0.7651	34.646	0.0000	0.0000
2026/05/20	R209	04/02/2027		Bond Future	9.2506	84.0119	9.0537	85.0736	2.129	0.0000	0.0000
2026/05/20	R209	04/02/2027	9.28 Call	Bond Future	2946.8400	2.9468	3530.5100	3.5305	19.807	0.0000	0.0000
2026/05/20	R209	04/02/2027	9.28 Put	Bond Future	2790.0000	2.7900	2311.9100	2.3119	17.136	0.0000	0.0000
2026/05/20	R209	06/05/2027		Bond Future	9.3025	82.4984	9.0980	83.5807	2.199	0.0000	0.0000
2026/05/20	R209	06/05/2027	8.41 Call	Bond Future	1201.2600	1.2013	1523.4100	1.5234	26.818	0.0000	0.0000
2026/05/20	R209	06/05/2027	8.41 Put	Bond Future	6058.2300	6.0582	5298.0800	5.2981	12.547	0.0000	0.0000
2026/05/20	R209	06/05/2027	9.32 Call	Bond Future	3249.2100	3.2492	3840.5300	3.8405	18.199	0.0000	0.0000
2026/05/20	R209	06/05/2027	9.32 Put	Bond Future	3157.5600	3.1576	2666.5800	2.6666	15.549	0.0000	0.0000
2026/05/20	R209	06/05/2027	8.25 Put	Bond Future	6765.1600	6.7652	5963.7700	5.9638	11.846	0.0000	0.0000
2026/05/20	R209	06/05/2027	8.25 Call	Bond Future	999.5100	0.9995	1280.4200	1.2804	28.105	0.0000	0.0000
2026/05/20	R209	05/08/2027		Bond Future	9.3796	84.0088	9.1666	85.1118	2.271	0.0000	0.0000
2026/05/20	R209	05/08/2027	8.87 Call	Bond Future	2142.2500	2.1423	2600.0800	2.6001	21.371	0.0000	0.0000
2026/05/20	R209	05/08/2027	8.87 Put	Bond Future	4812.0700	4.8121	4166.8800	4.1669	13.408	0.0000	0.0000
2026/05/20	R210	06/08/2026		Bond Future	266.8819	266.8819	266.8031	266.8031	0.030	0.0000	0.0000
2026/05/20	R210	06/08/2026	259.84 Call	Bond Future	7041.9200	7.0419	6963.0900	6.9631	1.119	0.0000	0.0000
2026/05/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R210	05/11/2026		Bond Future	268.2483	268.2483	268.1393	268.1393	0.041	0.0000	0.0000
2026/05/20	R210	05/11/2026	253.33 Call	Bond Future	14918.2800	14.9183	14809.2600	14.8093	0.731	0.0000	0.0000
2026/05/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R210	04/02/2027		Bond Future	273.4401	273.4401	273.3277	273.3277	0.041	0.0000	0.0000
2026/05/20	R210	04/02/2027	266.03 Call	Bond Future	7410.1400	7.4101	7297.6700	7.2977	1.518	0.0000	0.0000
2026/05/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R210	06/05/2027		Bond Future	275.2122	275.2122	275.0701	275.0701	0.052	0.0000	0.0000
2026/05/20	R210	06/05/2027	271.13 Call	Bond Future	4082.2400	4.0822	3940.0600	3.9401	3.483	0.0000	0.0000
2026/05/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R210	05/08/2027		Bond Future	280.3206	280.3206	280.1785	280.1785	0.051	0.0000	0.0000
2026/05/20	R210	05/08/2027	276.01 Call	Bond Future	4310.6100	4.3106	4168.4500	4.1685	3.298	0.0000	0.0000
2026/05/20	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R213	06/08/2026		Bond Future	8.5044	97.5504	8.3435	98.1293	1.893	0.0000	0.0000
2026/05/20	R213	06/08/2026	9.69 Call	Bond Future	4296.2300	4.2962	4822.1400	4.8221	12.241	0.0000	0.0000
2026/05/20	R213	06/08/2026	9.69 Put	Bond Future	161.9900	0.1620	108.9800	0.1090	32.724	0.0000	0.0000
2026/05/20	R213	05/11/2026		Bond Future	8.5795	95.7698	8.4076	96.3591	2.003	0.0000	0.0000
2026/05/20	R213	05/11/2026	8.75 Call	Bond Future	1779.6600	1.7797	2129.7100	2.1297	19.669	0.0000	0.0000
2026/05/20	R213	05/11/2026	8.75 Put	Bond Future	1199.2100	1.1992	959.9300	0.9599	19.953	0.0000	0.0000
2026/05/20	R213	04/02/2027		Bond Future	8.6448	97.6015	8.4606	98.2016	2.131	0.0000	0.0000
2026/05/20	R213	04/02/2027	8.14 Call	Bond Future	829.3400	0.8293	1047.4900	1.0475	26.304	0.0000	0.0000

0
3,237
0
0
0
0
0
0
0
0
4,620
0
4,620
0
0
0
448
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
55,951
0
0
0
0
0
0
0
0

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	
2026/05/20	R213	04/02/2027	8.14 Put	Bond Future	2484.7200	2.4847	2102.7700	2.1028	15.372	0.0000	0.0000
2026/05/20	R213	06/05/2027		Bond Future	8.6976	95.9518	8.4996	96.5634	2.276	0.0000	0.0000
2026/05/20	R213	06/05/2027	7.56 Call	Bond Future	410.2100	0.4102	539.4100	0.5394	31.496	0.0000	0.0000
2026/05/20	R213	06/05/2027	7.56 Put	Bond Future	3990.6000	3.9906	3508.2400	3.5082	12.087	0.0000	0.0000
2026/05/20	R213	06/05/2027	9.25 Call	Bond Future	2871.9400	2.8719	3278.8700	3.2789	14.169	0.0000	0.0000
2026/05/20	R213	06/05/2027	9.25 Put	Bond Future	1190.6400	1.1906	986.0100	0.9860	17.187	0.0000	0.0000
2026/05/20	R213	06/05/2027	8.13 Put	Bond Future	2666.8300	2.6668	2278.7000	2.2787	14.554	0.0000	0.0000
2026/05/20	R213	06/05/2027	8.13 Call	Bond Future	900.6900	0.9007	1124.1200	1.1241	24.807	0.0000	0.0000
2026/05/20	R213	05/08/2027		Bond Future	8.8032	97.7094	8.5887	98.3332	2.436	0.0000	0.0000
2026/05/20	R213	05/08/2027	8.27 Call	Bond Future	1046.1300	1.0461	1290.2100	1.2902	23.332	0.0000	0.0000
2026/05/20	R213	05/08/2027	8.27 Put	Bond Future	2606.2000	2.6062	2226.5400	2.2265	14.568	0.0000	0.0000
2026/05/20	R214	06/08/2026		Bond Future	9.6392	78.6167	9.4366	79.9220	2.101	0.0000	0.0000
2026/05/20	R214	06/08/2026	11.97 Call	Bond Future	13042.3800	13.0424	14325.8600	14.3259	9.841	0.0000	0.0000
2026/05/20	R214	06/08/2026	11.97 Put	Bond Future	51.4800	0.0515	29.7200	0.0297	42.269	0.0000	0.0000
2026/05/20	R214	05/11/2026		Bond Future	9.7050	76.7462	9.4961	78.0751	2.152	0.0000	0.0000
2026/05/20	R214	05/11/2026	10.97 Call	Bond Future	8286.6400	8.2866	9400.2100	9.4002	13.438	0.0000	0.0000
2026/05/20	R214	05/11/2026	10.97 Put	Bond Future	891.5000	0.8915	676.2200	0.6762	24.148	0.0000	0.0000
2026/05/20	R214	04/02/2027		Bond Future	9.7664	78.2142	9.5509	79.5680	2.207	0.0000	0.0000
2026/05/20	R214	04/02/2027	9.90 Call	Bond Future	3966.6200	3.9666	4757.3700	4.7574	19.935	0.0000	0.0000
2026/05/20	R214	04/02/2027	9.90 Put	Bond Future	3143.9400	3.1439	2580.8300	2.5808	17.911	0.0000	0.0000
2026/05/20	R214	06/05/2027		Bond Future	9.8209	76.4402	9.5987	77.8203	2.263	0.0000	0.0000
2026/05/20	R214	06/05/2027	8.88 Call	Bond Future	1467.7300	1.4677	1883.1600	1.8832	28.304	0.0000	0.0000
2026/05/20	R214	06/05/2027	8.88 Put	Bond Future	7558.1300	7.5581	6593.4700	6.5935	12.763	0.0000	0.0000
2026/05/20	R214	05/08/2027		Bond Future	9.8959	77.8398	9.6661	79.2460	2.321	0.0000	0.0000
2026/05/20	R214	05/08/2027	9.32 Call	Bond Future	2552.2400	2.5522	3130.9800	3.1310	22.676	0.0000	0.0000
2026/05/20	R214	05/08/2027	9.32 Put	Bond Future	6146.8900	6.1469	5319.4700	5.3195	13.461	0.0000	0.0000
2026/05/20	R248	06/08/2026	9.00 Call	Bond Future	596.1700	0.5962	940.7400	0.9407	57.797	0.0000	0.0000
2026/05/20	R248	06/08/2026	9.00 Put	Bond Future	6897.0600	6.8971	5574.6100	5.5746	19.174	0.0000	0.0000
2026/05/20	R248	06/08/2026	10.00 Call	Bond Future	4215.3400	4.2153	5332.0600	5.3321	26.492	0.0000	0.0000
2026/05/20	R248	06/08/2026	10.00 Put	Bond Future	1902.5200	1.9025	1352.2200	1.3522	28.925	0.0000	0.0000
2026/05/20	R248	06/08/2026		Bond Future	9.7167	95.2522	9.5196	96.9192	2.029	0.0000	0.0000
2026/05/20	R248	06/08/2026	12.37 Call	Bond Future	18441.6000	18.4416	20091.8600	20.0919	8.949	0.0000	0.0000
2026/05/20	R248	06/08/2026	12.37 Put	Bond Future	38.6100	0.0386	21.8500	0.0219	43.408	0.0000	0.0000
2026/05/20	R248	05/11/2026		Bond Future	9.7793	92.5425	9.5763	94.2396	2.076	0.0000	0.0000
2026/05/20	R248	05/11/2026	11.31 Call	Bond Future	12285.6400	12.2856	13754.3000	13.7543	11.954	0.0000	0.0000
2026/05/20	R248	05/11/2026	11.31 Put	Bond Future	967.9500	0.9680	739.4800	0.7395	23.603	0.0000	0.0000
2026/05/20	R248	04/02/2027		Bond Future	9.8378	94.3126	9.6286	96.0417	2.127	0.0000	0.0000
2026/05/20	R248	04/02/2027	10.11 Call	Bond Future	5923.2900	5.9233	6994.1300	6.9941	18.078	0.0000	0.0000

0
0
0
0
0
2,830
0
2,830
0
0
0
24,799
0
0
2,614
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
1,762
0
1,762
254,964
0
0
37,340
0
0
0
0

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	
2026/05/20	R248	04/02/2027	10.11 Put	Bond Future	3750.9000	3.7509	3092.6500	3.0927	17.549	0.0000	0.0000
2026/05/20	R248	06/05/2027		Bond Future	9.8896	91.7105	9.6741	93.4731	2.179	0.0000	0.0000
2026/05/20	R248	06/05/2027	9.05 Call	Bond Future	2183.6800	2.1837	2760.3800	2.7604	26.410	0.0000	0.0000
2026/05/20	R248	06/05/2027	9.05 Put	Bond Future	9372.8700	9.3729	8187.0200	8.1870	12.652	0.0000	0.0000
2026/05/20	R248	05/08/2027		Bond Future	9.9599	93.3891	9.7375	95.1850	2.233	0.0000	0.0000
2026/05/20	R248	05/08/2027	9.37 Call	Bond Future	3362.2500	3.3623	4098.8900	4.0989	21.909	0.0000	0.0000
2026/05/20	R248	05/08/2027	9.37 Put	Bond Future	8253.4500	8.2535	7194.1600	7.1942	12.835	0.0000	0.0000
2026/05/20	R2R9	06/08/2026		Bond Future	9.5010	106.3112	9.3283	107.6018	1.817	0.0000	0.0000
2026/05/20	R2R9	06/08/2026	101.74 Call	Bond Future	93191.6800	93.1917	94482.2900	94.4823	1.385	0.0000	0.0000
2026/05/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R2R9	05/11/2026		Bond Future	9.5723	103.2613	9.3934	104.5752	1.869	0.0000	0.0000
2026/05/20	R2R9	05/11/2026	98.56 Call	Bond Future	92291.2300	92.2912	93605.1400	93.6051	1.424	0.0000	0.0000
2026/05/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R2R9	04/02/2027		Bond Future	9.6374	105.2367	9.4519	106.5752	1.924	0.0000	0.0000
2026/05/20	R2R9	04/02/2027	9.89 Call	Bond Future	4748.4600	4.7485	5569.9200	5.5699	17.300	0.0000	0.0000
2026/05/20	R2R9	04/02/2027	9.89 Put	Bond Future	2964.3000	2.9643	2447.2700	2.4473	17.442	0.0000	0.0000
2026/05/20	R2R9	06/05/2027		Bond Future	9.6994	102.3092	9.5071	103.6735	1.983	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	8.83 Call	Bond Future	1770.0800	1.7701	2191.9500	2.1920	23.833	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	8.83 Put	Bond Future	8146.3500	8.1464	7203.9600	7.2040	11.568	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	9.64 Call	Bond Future	4162.4400	4.1624	4880.3600	4.8804	17.248	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	9.64 Put	Bond Future	4581.0900	4.5811	3934.7500	3.9348	14.109	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	8.94 Put	Bond Future	7534.7200	7.5347	6630.1100	6.6301	12.006	0.0000	0.0000
2026/05/20	R2R9	06/05/2027	8.94 Call	Bond Future	1995.4900	1.9955	2455.1400	2.4551	23.034	0.0000	0.0000
2026/05/20	R2R9	05/08/2027		Bond Future	9.7852	104.1807	9.5853	105.5711	2.043	0.0000	0.0000
2026/05/20	R2R9	05/08/2027	9.26 Call	Bond Future	3066.4600	3.0665	3646.2400	3.6462	18.907	0.0000	0.0000
2026/05/20	R2R9	05/08/2027	9.26 Put	Bond Future	6777.1200	6.7771	5966.4700	5.9665	11.962	0.0000	0.0000
2026/05/20	R4R2	06/08/2026		Bond Future	9.7369	106.7674	9.5337	108.4402	2.087	0.0000	0.0000
2026/05/20	R4R2	06/08/2026	102.06 Call	Bond Future	93350.1400	93.3501	95022.8800	95.0229	1.792	0.0000	0.0000
2026/05/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R4R2	05/11/2026		Bond Future	9.8094	103.5997	9.5992	105.3028	2.142	0.0000	0.0000
2026/05/20	R4R2	05/11/2026	98.76 Call	Bond Future	92377.1000	92.3771	94080.2000	94.0802	1.844	0.0000	0.0000
2026/05/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	R4R2	04/02/2027		Bond Future	9.8761	105.5816	9.6588	107.3168	2.200	0.0000	0.0000
2026/05/20	R4R2	04/02/2027	10.13 Call	Bond Future	5236.5200	5.2365	6314.1300	6.3141	20.579	0.0000	0.0000
2026/05/20	R4R2	04/02/2027	10.13 Put	Bond Future	3263.2700	3.2633	2605.7700	2.6058	20.149	0.0000	0.0000
2026/05/20	R4R2	06/05/2027		Bond Future	9.9400	102.5348	9.7153	104.3035	2.261	0.0000	0.0000
2026/05/20	R4R2	06/05/2027	9.00 Call	Bond Future	2121.7600	2.1218	2677.1000	2.6771	26.174	0.0000	0.0000
2026/05/20	R4R2	06/05/2027	9.00 Put	Bond Future	9831.3000	9.8313	8618.0000	8.6180	12.341	0.0000	0.0000

0
260
0
0
0
0
0
0
4,201
0
0
0
0
0
0
0
0
0
0
0
0
250
0
250
0
0
0
10,754
0
0
0
0
0
0
0
0
0
0
0
0

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	
2026/05/20	R4R2	05/08/2027		Bond Future	10.0255	104.4102	9.7925	106.2124	2.323	0.0000	0.0000
2026/05/20	R4R2	05/08/2027	9.44 Call	Bond Future	3395.6800	3.3957	4140.6700	4.1407	21.939	0.0000	0.0000
2026/05/20	R4R2	05/08/2027	9.44 Put	Bond Future	8016.8400	8.0168	6959.6300	6.9596	13.187	0.0000	0.0000
2026/05/20	RR87	06/08/2026		Bond Future	7.4018	100.8217	7.3174	100.8514	1.139	0.0000	0.0000
2026/05/20	RR87	06/08/2026	6.53 Call	Bond Future	3.9687	0.0040	5.5815	0.0056	40.638	0.0000	0.0000
2026/05/20	RR87	06/08/2026	6.53 Put	Bond Future	312.1987	0.3122	284.0815	0.2841	9.006	0.0000	0.0000
2026/05/20	RR87	05/11/2026		Bond Future	7.3677	102.6505	7.1039	102.6806	3.580	0.0000	0.0000
2026/05/20	RR87	05/11/2026	5.27 Call	Bond Future	0.1185	0.0001	0.3207	0.0003	170.656	0.0000	0.0000
2026/05/20	RR87	05/11/2026	5.27 Put	Bond Future	240.5685	0.2406	210.6007	0.2106	12.457	0.0000	0.0000
2026/05/20	RR88	06/08/2026		Bond Future	7.7632	104.1783	7.7013	104.2521	0.797	0.0000	0.0000
2026/05/20	RR88	06/08/2026	6.79 Call	Bond Future	18.7252	0.0187	22.8931	0.0229	22.258	0.0000	0.0000
2026/05/20	RR88	06/08/2026	6.79 Put	Bond Future	1187.2352	1.1872	1117.5931	1.1176	5.866	0.0000	0.0000
2026/05/20	RR88	05/11/2026		Bond Future	7.8383	105.4175	7.7618	105.4969	0.975	0.0000	0.0000
2026/05/20	RR88	05/11/2026	6.71 Call	Bond Future	38.3667	0.0384	45.8935	0.0459	19.618	0.0000	0.0000
2026/05/20	RR88	05/11/2026	6.71 Put	Bond Future	1217.8367	1.2178	1146.0035	1.1460	5.898	0.0000	0.0000
2026/05/20	RR88	04/02/2027		Bond Future	7.8669	103.5776	7.7678	103.6603	1.259	0.0000	0.0000
2026/05/20	RR88	04/02/2027	7.78 Call	Bond Future	394.6169	0.3946	434.4005	0.4344	10.082	0.0000	0.0000
2026/05/20	RR88	04/02/2027	7.78 Put	Bond Future	467.2069	0.4672	424.2105	0.4242	9.203	0.0000	0.0000
2026/05/20	RR88	06/05/2027		Bond Future	7.8608	105.5986	7.7201	105.6827	1.790	0.0000	0.0000
2026/05/20	RR88	06/05/2027	7.89 Call	Bond Future	517.5797	0.5176	560.6822	0.5607	8.328	0.0000	0.0000
2026/05/20	RR88	06/05/2027	7.89 Put	Bond Future	500.1497	0.5001	459.1322	0.4591	8.201	0.0000	0.0000
2026/05/20	RR88	05/08/2027		Bond Future	8.1778	102.2267	7.9365	102.3134	2.951	0.0000	0.0000
2026/05/20	RR88	05/08/2027	8.07 Call	Bond Future	533.5787	0.5336	576.6690	0.5767	8.076	0.0000	0.0000
2026/05/20	RR88	05/08/2027	8.07 Put	Bond Future	572.3187	0.5723	528.6790	0.5287	7.625	0.0000	0.0000
2026/05/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

