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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2026 TO 21/05/2026

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
2026/05/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/21	2029	06/08/2026		Bond Future	150.2698	150.2698	150.3965	0.084	0.0000	0.0000
2026/05/21	2029	06/08/2026	144.10 Call	Bond Future	6169.8400	6.1698	6296.4900	2.053	0.0000	0.0000
2026/05/21	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2029	05/11/2026		Bond Future	151.5339	151.5339	151.6628	0.085	0.0000	0.0000
2026/05/21	2029	05/11/2026	147.56 Call	Bond Future	3973.8900	3.9739	4102.8400	3.245	0.0000	0.0000
2026/05/21	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	
2026/05/21	2029	04/02/2027		Bond Future	154.4659	154.4659	154.5971	154.5971	0.085	0.0000	0.0000
2026/05/21	2029	04/02/2027	149.72 Call	Bond Future	4745.9000	4.7459	4877.1100	4.8771	2.765	0.0000	0.0000
2026/05/21	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2029	06/05/2027		Bond Future	155.9808	155.9808	156.1144	156.1144	0.086	0.0000	0.0000
2026/05/21	2029	06/05/2027	153.32 Call	Bond Future	2660.7600	2.6608	2794.4000	2.7944	5.023	0.0000	0.0000
2026/05/21	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2029	05/08/2027		Bond Future	158.8783	158.8783	159.0149	159.0149	0.086	0.0000	0.0000
2026/05/21	2029	05/08/2027	156.72 Call	Bond Future	2158.2700	2.1583	2294.8900	2.2949	6.330	0.0000	0.0000
2026/05/21	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2030	06/08/2026	7.21 Put	Bond Future	2993.4200	2.9934	3064.6800	3.0647	2.381	0.0000	0.0000
2026/05/21	2030	06/08/2026	7.21 Call	Bond Future	42.7300	0.0427	37.4200	0.0374	12.427	0.0000	0.0000
2026/05/21	2030	06/08/2026	7.71 Put	Bond Future	1669.6000	1.6696	1726.0400	1.7260	3.380	0.0000	0.0000
2026/05/21	2030	06/08/2026	7.71 Call	Bond Future	237.3900	0.2374	217.2600	0.2173	8.480	0.0000	0.0000
2026/05/21	2030	06/08/2026	8.06 Call	Bond Future	610.5000	0.6105	573.4900	0.5735	6.062	0.0000	0.0000
2026/05/21	2030	06/08/2026	8.06 Put	Bond Future	996.2500	0.9963	1035.8100	1.0358	3.971	0.0000	0.0000
2026/05/21	2030	06/08/2026		Bond Future	8.1902	99.6919	8.2161	99.6154	0.316	0.0000	0.0000
2026/05/21	2030	06/08/2026	9.22 Call	Bond Future	3133.3200	3.1333	3062.5000	3.0625	2.260	0.0000	0.0000
2026/05/21	2030	06/08/2026	9.22 Put	Bond Future	145.1000	0.1451	150.8500	0.1509	3.963	0.0000	0.0000
2026/05/21	2030	05/11/2026		Bond Future	8.2508	101.5002	8.2790	101.4222	0.341	0.0000	0.0000
2026/05/21	2030	05/11/2026	8.39 Call	Bond Future	1324.6100	1.3246	1278.0600	1.2781	3.514	0.0000	0.0000
2026/05/21	2030	05/11/2026	8.39 Put	Bond Future	939.8200	0.9398	971.2800	0.9713	3.347	0.0000	0.0000
2026/05/21	2030	04/02/2027		Bond Future	8.2942	99.4333	8.3251	99.3537	0.373	0.0000	0.0000
2026/05/21	2030	04/02/2027	7.82 Call	Bond Future	616.7400	0.6167	588.3900	0.5884	4.597	0.0000	0.0000
2026/05/21	2030	04/02/2027	7.82 Put	Bond Future	1848.3800	1.8484	1899.6900	1.8997	2.776	0.0000	0.0000
2026/05/21	2030	06/05/2027		Bond Future	8.3413	101.3733	8.3754	101.2920	0.409	0.0000	0.0000
2026/05/21	2030	06/05/2027	7.27 Call	Bond Future	300.0200	0.3000	283.6900	0.2837	5.443	0.0000	0.0000
2026/05/21	2030	06/05/2027	7.27 Put	Bond Future	2893.8300	2.8938	2958.8200	2.9588	2.246	0.0000	0.0000
2026/05/21	2030	05/08/2027		Bond Future	8.4627	99.2223	8.5006	99.1398	0.448	0.0000	0.0000
2026/05/21	2030	05/08/2027	8.11 Call	Bond Future	887.6200	0.8876	853.0800	0.8531	3.891	0.0000	0.0000
2026/05/21	2030	05/08/2027	8.11 Put	Bond Future	1658.2100	1.6582	1706.1400	1.7061	2.890	0.0000	0.0000
2026/05/21	2031	06/08/2026		Bond Future	116.7173	116.7173	116.7204	116.7204	0.003	0.0000	0.0000
2026/05/21	2031	06/08/2026	113.81 Call	Bond Future	2916.0600	2.9161	2918.7300	2.9187	0.092	0.0000	0.0000
2026/05/21	2031	06/08/2026	113.81 Put	Bond Future	8.7600	0.0088	8.3300	0.0083	4.909	0.0000	0.0000
2026/05/21	2031	05/11/2026		Bond Future	118.8622	118.8622	118.8653	118.8653	0.003	0.0000	0.0000
2026/05/21	2031	05/11/2026	111.49 Call	Bond Future	7372.1600	7.3722	7375.2800	7.3753	0.042	0.0000	0.0000
2026/05/21	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/05/21	2031	04/02/2027		Bond Future	118.6681	118.6681	118.6710	118.6710	0.002	0.0000	0.0000
2026/05/21	2031	04/02/2027	116.18 Call	Bond Future	2627.9600	2.6280	2629.6500	2.6297	0.064	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	
2026/05/21	2031	04/02/2027	116.18 Put	Bond Future	139.8800	0.1399	138.6300	0.1386	0.894	0.0000	0.0000
2026/05/21	2031	06/05/2027		Bond Future	121.0092	121.0092	121.0120	121.0120	0.002	0.0000	0.0000
2026/05/21	2031	06/05/2027	116.87 Call	Bond Future	4172.7400	4.1727	4175.2500	4.1753	0.060	0.0000	0.0000
2026/05/21	2031	06/05/2027	116.87 Put	Bond Future	33.5900	0.0336	33.2300	0.0332	1.072	0.0000	0.0000
2026/05/21	2031	05/08/2027		Bond Future	120.7057	120.7057	120.7090	120.7090	0.003	0.0000	0.0000
2026/05/21	2031	05/08/2027	121.41 Call	Bond Future	691.3400	0.6913	691.5200	0.6915	0.026	0.0000	0.0000
2026/05/21	2031	05/08/2027	121.41 Put	Bond Future	1395.6100	1.3956	1392.5500	1.3926	0.219	0.0000	0.0000
2026/05/21	2032	06/08/2026		Bond Future	8.4900	101.9463	8.5155	101.8349	0.300	0.0000	0.0000
2026/05/21	2032	06/08/2026	10.12 Call	Bond Future	6912.0300	6.9120	6803.1500	6.8032	1.575	0.0000	0.0000
2026/05/21	2032	06/08/2026	10.12 Put	Bond Future	83.1200	0.0831	85.6800	0.0857	3.080	0.0000	0.0000
2026/05/21	2032	05/11/2026		Bond Future	8.5510	99.6364	8.5779	99.5229	0.315	0.0000	0.0000
2026/05/21	2032	05/11/2026	9.16 Call	Bond Future	3426.1200	3.4261	3341.0000	3.3410	2.484	0.0000	0.0000
2026/05/21	2032	05/11/2026	9.16 Put	Bond Future	900.3000	0.9003	928.7100	0.9287	3.156	0.0000	0.0000
2026/05/21	2032	04/02/2027		Bond Future	8.6009	101.5418	8.6295	101.4259	0.333	0.0000	0.0000
2026/05/21	2032	04/02/2027	8.48 Call	Bond Future	1743.6300	1.7436	1685.9000	1.6859	3.311	0.0000	0.0000
2026/05/21	2032	04/02/2027	8.48 Put	Bond Future	2234.4500	2.2345	2292.6000	2.2926	2.602	0.0000	0.0000
2026/05/21	2032	06/05/2027		Bond Future	8.6449	99.3614	8.6754	99.2432	0.352	0.0000	0.0000
2026/05/21	2032	06/05/2027	7.80 Call	Bond Future	854.1600	0.8542	819.8700	0.8199	4.014	0.0000	0.0000
2026/05/21	2032	06/05/2027	7.80 Put	Bond Future	4203.4300	4.2034	4287.3700	4.2874	1.997	0.0000	0.0000
2026/05/21	2032	05/08/2027		Bond Future	8.7302	101.1810	8.7626	101.0609	0.371	0.0000	0.0000
2026/05/21	2032	05/08/2027	8.42 Call	Bond Future	1725.8600	1.7259	1672.2600	1.6723	3.106	0.0000	0.0000
2026/05/21	2032	05/08/2027	8.42 Put	Bond Future	2884.2900	2.8843	2950.7600	2.9508	2.305	0.0000	0.0000
2026/05/21	2033	06/08/2026		Bond Future	146.1920	146.1920	146.8325	146.8325	0.438	0.0000	0.0000
2026/05/21	2033	06/08/2026	134.25 Call	Bond Future	11941.9700	11.9420	12582.4700	12.5825	5.363	0.0000	0.0000
2026/05/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2033	05/11/2026		Bond Future	147.2776	147.2776	147.9299	147.9299	0.443	0.0000	0.0000
2026/05/21	2033	05/11/2026	137.26 Call	Bond Future	10017.6400	10.0176	10669.8600	10.6699	6.511	0.0000	0.0000
2026/05/21	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2033	04/02/2027		Bond Future	150.1273	150.1273	150.7918	150.7918	0.443	0.0000	0.0000
2026/05/21	2033	04/02/2027	142.71 Call	Bond Future	7417.2500	7.4173	8081.8400	8.0818	8.960	0.0000	0.0000
2026/05/21	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2033	06/05/2027		Bond Future	151.4515	151.4515	152.1291	152.1291	0.447	0.0000	0.0000
2026/05/21	2033	06/05/2027	151.21 Call	Bond Future	241.4500	0.2415	919.0600	0.9191	280.642	0.0000	0.0000
2026/05/21	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2033	05/08/2027		Bond Future	154.2649	154.2649	154.9556	154.9556	0.448	0.0000	0.0000
2026/05/21	2033	05/08/2027	153.15 Call	Bond Future	1114.9400	1.1149	1805.6200	1.8056	61.948	0.0000	0.0000
2026/05/21	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	
2026/05/21	2037	06/08/2026	11.30 Call	Bond Future	12838.4200	12.8384	12775.8200	12.7758	0.488	0.0000	0.0000
2026/05/21	2037	06/08/2026	11.30 Put	Bond Future	50.9100	0.0509	50.0400	0.0500	1.709	0.0000	0.0000
2026/05/21	2037	06/08/2026	10.70 Call	Bond Future	9669.4300	9.6694	9606.4400	9.6064	0.651	0.0000	0.0000
2026/05/21	2037	06/08/2026	10.70 Put	Bond Future	164.6200	0.1646	163.3600	0.1634	0.765	0.0000	0.0000
2026/05/21	2037	06/08/2026	10.02 Put	Bond Future	484.4700	0.4845	485.1400	0.4851	0.138	0.0000	0.0000
2026/05/21	2037	06/08/2026	10.02 Call	Bond Future	6051.6900	6.0517	5990.6300	5.9906	1.009	0.0000	0.0000
2026/05/21	2037	06/08/2026		Bond Future	9.1240	96.1200	9.1336	96.0582	0.105	0.0000	0.0000
2026/05/21	2037	06/08/2026	11.71 Call	Bond Future	14950.5800	14.9506	14888.4000	14.8884	0.416	0.0000	0.0000
2026/05/21	2037	06/08/2026	11.71 Put	Bond Future	17.5600	0.0176	17.1100	0.0171	2.563	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.83 Call	Bond Future	10223.3800	10.2234	10162.6300	10.1626	0.594	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.83 Put	Bond Future	493.3000	0.4933	495.4200	0.4954	0.430	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.23 Call	Bond Future	7273.7600	7.2738	7216.6700	7.2167	0.785	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.23 Put	Bond Future	927.5700	0.9276	933.3500	0.9334	0.623	0.0000	0.0000
2026/05/21	2037	05/11/2026	9.46 Put	Bond Future	2026.1400	2.0261	2042.6000	2.0426	0.812	0.0000	0.0000
2026/05/21	2037	05/11/2026	9.46 Call	Bond Future	3761.1300	3.7611	3714.7200	3.7147	1.234	0.0000	0.0000
2026/05/21	2037	05/11/2026		Bond Future	9.1833	97.8634	9.1932	97.8005	0.108	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.62 Call	Bond Future	9180.3400	9.1803	9120.5500	9.1206	0.651	0.0000	0.0000
2026/05/21	2037	05/11/2026	10.62 Put	Bond Future	614.5600	0.6146	617.6400	0.6176	0.501	0.0000	0.0000
2026/05/21	2037	04/02/2027		Bond Future	9.2359	95.4766	9.2462	95.4124	0.112	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.51 Call	Bond Future	4244.8600	4.2449	4200.3200	4.2003	1.049	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.51 Put	Bond Future	2558.4100	2.5584	2578.0900	2.5781	0.769	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.81 Call	Bond Future	5482.4000	5.4824	5433.1200	5.4331	0.899	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.81 Put	Bond Future	1995.6600	1.9957	2010.6000	2.0106	0.749	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.31 Call	Bond Future	3490.5900	3.4906	3449.7900	3.4498	1.169	0.0000	0.0000
2026/05/21	2037	04/02/2027	9.31 Put	Bond Future	3030.5400	3.0305	3053.9600	3.0540	0.773	0.0000	0.0000
2026/05/21	2037	04/02/2027	8.44 Put	Bond Future	6346.8700	6.3469	6388.9800	6.3890	0.663	0.0000	0.0000
2026/05/21	2037	04/02/2027	8.44 Call	Bond Future	1217.0400	1.2170	1194.9300	1.1949	1.817	0.0000	0.0000
2026/05/21	2037	06/05/2027		Bond Future	9.2896	97.3395	9.3004	97.2739	0.116	0.0000	0.0000
2026/05/21	2037	06/05/2027	8.58 Call	Bond Future	1740.9600	1.7410	1715.4500	1.7155	1.465	0.0000	0.0000
2026/05/21	2037	06/05/2027	8.58 Put	Bond Future	6206.9700	6.2070	6247.0600	6.2471	0.646	0.0000	0.0000
2026/05/21	2037	05/08/2027		Bond Future	9.3702	94.8635	9.3813	94.7971	0.119	0.0000	0.0000
2026/05/21	2037	05/08/2027	9.05 Call	Bond Future	2951.1100	2.9511	2917.7100	2.9177	1.132	0.0000	0.0000
2026/05/21	2037	05/08/2027	9.05 Put	Bond Future	4887.4100	4.8874	4920.4500	4.9205	0.676	0.0000	0.0000
2026/05/21	2038	06/08/2026		Bond Future	161.4880	161.4880	161.8183	161.8183	0.205	0.0000	0.0000
2026/05/21	2038	06/08/2026	144.72 Call	Bond Future	16768.0400	16.7680	17098.3000	17.0983	1.970	0.0000	0.0000
2026/05/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2038	05/11/2026		Bond Future	164.4557	164.4557	164.7919	164.7919	0.204	0.0000	0.0000
2026/05/21	2038	05/11/2026	146.31 Call	Bond Future	18145.6800	18.1457	18481.9300	18.4819	1.853	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
2026/05/21	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/21	2038	04/02/2027		Bond Future	165.3733	165.3733	165.7159	165.7159	0.207	0.0000
2026/05/21	2038	04/02/2027	153.83 Call	Bond Future	11543.3000	11.5433	11885.9300	11.8859	2.968	0.0000
2026/05/21	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/21	2038	06/05/2027		Bond Future	168.6354	168.6354	168.9846	168.9846	0.207	0.0000
2026/05/21	2038	06/05/2027	166.10 Call	Bond Future	2535.3800	2.5354	2884.5900	2.8846	13.773	0.0000
2026/05/21	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/21	2038	05/08/2027		Bond Future	169.4526	169.4526	169.8088	169.8088	0.210	0.0000
2026/05/21	2038	05/08/2027	169.13 Call	Bond Future	322.6400	0.3226	678.7500	0.6788	110.374	0.0000
2026/05/21	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/21	2040	06/08/2026		Bond Future	9.4311	97.0374	9.4458	96.9296	0.155	0.0000
2026/05/21	2040	06/08/2026	12.19 Call	Bond Future	17619.9000	17.6199	17511.8800	17.5119	0.613	0.0000
2026/05/21	2040	06/08/2026	12.19 Put	Bond Future	16.3200	0.0163	16.1000	0.0161	1.348	0.0000
2026/05/21	2040	05/11/2026		Bond Future	9.4932	98.7976	9.5083	98.6878	0.160	0.0000
2026/05/21	2040	05/11/2026	11.06 Call	Bond Future	11145.7900	11.1458	11043.7400	11.0437	0.916	0.0000
2026/05/21	2040	05/11/2026	11.06 Put	Bond Future	673.7700	0.6738	681.5100	0.6815	1.149	0.0000
2026/05/21	2040	05/11/2026	11.27 Call	Bond Future	12299.4500	12.2995	12195.6400	12.1956	0.844	0.0000
2026/05/21	2040	05/11/2026	11.27 Put	Bond Future	549.9000	0.5499	555.8800	0.5559	1.087	0.0000
2026/05/21	2040	05/11/2026	10.67 Call	Bond Future	9015.6400	9.0156	8918.2200	8.9182	1.081	0.0000
2026/05/21	2040	05/11/2026	10.67 Put	Bond Future	991.4900	0.9915	1003.8600	1.0039	1.248	0.0000
2026/05/21	2040	05/11/2026	9.91 Put	Bond Future	2088.9500	2.0890	2117.8900	2.1179	1.385	0.0000
2026/05/21	2040	05/11/2026	9.91 Call	Bond Future	5045.7300	5.0457	4964.8800	4.9649	1.602	0.0000
2026/05/21	2040	04/02/2027		Bond Future	9.5497	96.1782	9.5654	96.0662	0.164	0.0000
2026/05/21	2040	04/02/2027	9.93 Call	Bond Future	5452.9100	5.4529	5375.7100	5.3757	1.416	0.0000
2026/05/21	2040	04/02/2027	9.93 Put	Bond Future	2791.1200	2.7911	2825.9200	2.8259	1.247	0.0000
2026/05/21	2040	04/02/2027	10.17 Call	Bond Future	6598.4600	6.5985	6515.1000	6.5151	1.263	0.0000
2026/05/21	2040	04/02/2027	10.17 Put	Bond Future	2310.3500	2.3104	2338.9900	2.3390	1.240	0.0000
2026/05/21	2040	04/02/2027	9.67 Call	Bond Future	4303.3200	4.3033	4234.0000	4.2340	1.611	0.0000
2026/05/21	2040	04/02/2027	9.67 Put	Bond Future	3449.9800	3.4500	3492.6600	3.4927	1.237	0.0000
2026/05/21	2040	04/02/2027	8.78 Put	Bond Future	7251.5300	7.2515	7326.0300	7.3260	1.027	0.0000
2026/05/21	2040	04/02/2027	8.78 Call	Bond Future	1526.5300	1.5265	1489.0300	1.4890	2.457	0.0000
2026/05/21	2040	06/05/2027		Bond Future	9.6072	98.0549	9.6235	97.9406	0.169	0.0000
2026/05/21	2040	06/05/2027	8.88 Call	Bond Future	2066.6900	2.0667	2024.4700	2.0245	2.043	0.0000
2026/05/21	2040	06/05/2027	8.88 Put	Bond Future	7377.8300	7.3778	7449.9100	7.4499	0.977	0.0000
2026/05/21	2040	05/08/2027		Bond Future	9.6885	95.3411	9.7053	95.2250	0.174	0.0000
2026/05/21	2040	05/08/2027	9.33 Call	Bond Future	3430.1900	3.4302	3374.7300	3.3747	1.617	0.0000
2026/05/21	2040	05/08/2027	9.33 Put	Bond Future	5949.8400	5.9498	6010.4400	6.0104	1.019	0.0000
2026/05/21	2043	06/08/2026		Bond Future	125.3050	125.3050	125.3099	125.3099	0.004	0.0000

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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
2026/05/21	2043	06/08/2026	110.88 Call	Bond Future		14425.3416	14.4253	14430.2015	14.4302	0.034	0.0000	0.0000
2026/05/21	2043	06/08/2026	110.88 Put	Bond Future		0.3216	0.0003	0.2915	0.0003	9.336	0.0000	0.0000
2026/05/21	2043	05/11/2026		Bond Future		127.6077	127.6077	127.6126	127.6126	0.004	0.0000	0.0000
2026/05/21	2043	05/11/2026	112.84 Call	Bond Future		14780.2493	14.7802	14784.8407	14.7848	0.031	0.0000	0.0000
2026/05/21	2043	05/11/2026	112.84 Put	Bond Future		12.5593	0.0126	12.2107	0.0122	2.776	0.0000	0.0000
2026/05/21	2043	04/02/2027		Bond Future		127.1391	127.1391	127.1438	127.1438	0.004	0.0000	0.0000
2026/05/21	2043	04/02/2027	117.63 Call	Bond Future		9837.4883	9.8375	9839.3783	9.8394	0.019	0.0000	0.0000
2026/05/21	2043	04/02/2027	117.63 Put	Bond Future		328.4083	0.3284	325.5983	0.3256	0.856	0.0000	0.0000
2026/05/21	2043	06/05/2027		Bond Future		129.6473	129.6473	129.6520	129.6520	0.004	0.0000	0.0000
2026/05/21	2043	06/05/2027	127.48 Call	Bond Future		4533.9603	4.5340	4532.2616	4.5323	0.037	0.0000	0.0000
2026/05/21	2043	06/05/2027	127.48 Put	Bond Future		2366.6803	2.3667	2360.2616	2.3603	0.271	0.0000	0.0000
2026/05/21	2043	05/08/2027		Bond Future		129.0501	129.0501	129.0553	129.0553	0.004	0.0000	0.0000
2026/05/21	2043	05/08/2027	129.56 Call	Bond Future		3473.6772	3.4737	3472.0038	3.4720	0.048	0.0000	0.0000
2026/05/21	2043	05/08/2027	129.56 Put	Bond Future		3983.5472	3.9835	3976.7338	3.9767	0.171	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.25 Call	Bond Future		1392.9000	1.3929	1338.0000	1.3380	3.941	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.25 Put	Bond Future		3979.3500	3.9794	4041.0900	4.0411	1.552	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.00 Call	Bond Future		785.1100	0.7851	746.8500	0.7469	4.873	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.00 Put	Bond Future		5482.2600	5.4823	5560.6400	5.5606	1.430	0.0000	0.0000
2026/05/21	2044	06/08/2026		Bond Future		9.5679	93.4014	9.5826	93.2848	0.153	0.0000	0.0000
2026/05/21	2044	06/08/2026	12.42 Call	Bond Future		19089.7200	19.0897	18972.8300	18.9728	0.612	0.0000	0.0000
2026/05/21	2044	06/08/2026	12.42 Put	Bond Future		17.8600	0.0179	17.6100	0.0176	1.400	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.75 Call	Bond Future		3390.7700	3.3908	3304.7000	3.3047	2.538	0.0000	0.0000
2026/05/21	2044	06/08/2026	9.75 Put	Bond Future		1956.5200	1.9565	1987.0900	1.9871	1.562	0.0000	0.0000
2026/05/21	2044	05/11/2026		Bond Future		9.6268	95.0956	9.6419	94.9768	0.157	0.0000	0.0000
2026/05/21	2044	05/11/2026	11.34 Call	Bond Future		12831.1800	12.8312	12719.7800	12.7198	0.868	0.0000	0.0000
2026/05/21	2044	05/11/2026	11.34 Put	Bond Future		708.6100	0.7086	715.9500	0.7160	1.036	0.0000	0.0000
2026/05/21	2044	04/02/2027		Bond Future		9.6807	92.5307	9.6963	92.4094	0.161	0.0000	0.0000
2026/05/21	2044	04/02/2027	10.18 Call	Bond Future		6597.2000	6.5972	6509.9000	6.5099	1.323	0.0000	0.0000
2026/05/21	2044	04/02/2027	10.18 Put	Bond Future		2835.3700	2.8354	2869.3800	2.8694	1.199	0.0000	0.0000
2026/05/21	2044	06/05/2027		Bond Future		9.7351	94.3362	9.7513	94.2125	0.166	0.0000	0.0000
2026/05/21	2044	06/05/2027	9.08 Call	Bond Future		2506.3200	2.5063	2457.4100	2.4574	1.951	0.0000	0.0000
2026/05/21	2044	06/05/2027	9.08 Put	Bond Future		7751.9900	7.7520	7826.7700	7.8268	0.965	0.0000	0.0000
2026/05/21	2044	05/08/2027		Bond Future		9.8103	91.6795	9.8269	91.5539	0.169	0.0000	0.0000
2026/05/21	2044	05/08/2027	9.44 Call	Bond Future		3796.1800	3.7962	3735.7700	3.7358	1.591	0.0000	0.0000
2026/05/21	2044	05/08/2027	9.44 Put	Bond Future		6663.1600	6.6632	6728.3500	6.7284	0.978	0.0000	0.0000
2026/05/21	2046	06/08/2026		Bond Future		144.5877	144.5877	145.8770	145.8770	0.892	0.0000	0.0000
2026/05/21	2046	06/08/2026	122.38 Call	Bond Future		22207.6700	22.2077	23497.0000	23.4970	5.806	0.0000	0.0000
2026/05/21	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	
2026/05/21	2046	05/11/2026		Bond Future	144.8919	144.8919	146.2048	146.2048	0.906	0.0000	0.0000
2026/05/21	2046	05/11/2026	125.48 Call	Bond Future	19411.8700	19.4119	20724.8200	20.7248	6.764	0.0000	0.0000
2026/05/21	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2046	04/02/2027		Bond Future	147.6955	147.6955	149.0337	149.0337	0.906	0.0000	0.0000
2026/05/21	2046	04/02/2027	131.09 Call	Bond Future	16605.4600	16.6055	17943.6700	17.9437	8.059	0.0000	0.0000
2026/05/21	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2046	06/05/2027		Bond Future	148.2018	148.2018	149.5661	149.5661	0.921	0.0000	0.0000
2026/05/21	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	576.1300	0.5761	100.000	0.0000	0.0000
2026/05/21	2046	06/05/2027	148.99 Put	Bond Future	788.1800	0.7882	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/21	2046	05/08/2027		Bond Future	150.9533	150.9533	152.3435	152.3435	0.921	0.0000	0.0000
2026/05/21	2046	05/08/2027	149.17 Call	Bond Future	1783.3100	1.7833	3173.5000	3.1735	77.956	0.0000	0.0000
2026/05/21	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2050	06/08/2026		Bond Future	146.3989	146.3989	147.1577	147.1577	0.518	0.0000	0.0000
2026/05/21	2050	06/08/2026	123.27 Call	Bond Future	23128.8500	23.1289	23887.6900	23.8877	3.281	0.0000	0.0000
2026/05/21	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2050	05/11/2026		Bond Future	149.0892	149.0892	149.8618	149.8618	0.518	0.0000	0.0000
2026/05/21	2050	05/11/2026	123.84 Call	Bond Future	25249.2400	25.2492	26021.8100	26.0218	3.060	0.0000	0.0000
2026/05/21	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2050	04/02/2027		Bond Future	149.4534	149.4534	150.2408	150.2408	0.527	0.0000	0.0000
2026/05/21	2050	04/02/2027	132.39 Call	Bond Future	17063.4200	17.0634	17850.8100	17.8508	4.614	0.0000	0.0000
2026/05/21	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2050	06/05/2027		Bond Future	152.4014	152.4014	153.2043	153.2043	0.527	0.0000	0.0000
2026/05/21	2050	06/05/2027	150.46 Call	Bond Future	1941.4300	1.9414	2744.3200	2.7443	41.356	0.0000	0.0000
2026/05/21	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	2050	05/08/2027		Bond Future	152.6536	152.6536	153.4719	153.4719	0.536	0.0000	0.0000
2026/05/21	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	501.9000	0.5019	100.000	0.0000	0.0000
2026/05/21	2050	05/08/2027	152.97 Put	Bond Future	316.3600	0.3164	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	AL37	07/05/2026		Index Future	1266.3720	1266.3720	1266.3720	1266.3720	0.000	0.0000	0.0000
2026/05/21	AL37	06/08/2026		Index Future	1280.0760	1280.0760	1278.8610	1278.8610	0.095	0.0000	0.0000
2026/05/21	AL37	05/11/2026		Index Future	1303.5470	1303.5470	1302.3090	1302.3090	0.095	0.0000	0.0000
2026/05/21	AL37	04/02/2027		Index Future	1328.4630	1328.4630	1327.2000	1327.2000	0.095	0.0000	0.0000
2026/05/21	AL37	06/05/2027		Index Future	1354.3670	1354.3670	1353.0780	1353.0780	0.095	0.0000	0.0000
2026/05/21	AL37	05/08/2027		Index Future	1378.9830	1378.9830	1377.6740	1377.6740	0.095	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	
2026/05/21	AL7T	07/05/2026	Index Future		1643.8270	1643.8270	1643.8270	0.000	0.0000	0.0000	
2026/05/21	AL7T	06/08/2026	Index Future		1649.9170	1649.9170	1648.6770	0.075	0.0000	0.0000	
2026/05/21	AL7T	05/11/2026	Index Future		1680.1700	1680.1700	1678.9060	0.075	0.0000	0.0000	
2026/05/21	AL7T	04/02/2027	Index Future		1712.2850	1712.2850	1710.9950	0.075	0.0000	0.0000	
2026/05/21	AL7T	06/05/2027	Index Future		1745.6730	1745.6730	1744.3560	0.075	0.0000	0.0000	
2026/05/21	AL7T	05/08/2027	Index Future		1777.4010	1777.4010	1776.0650	0.075	0.0000	0.0000	
2026/05/21	ALBI	07/05/2026	Index Future		1389.1600	1389.1600	1389.1600	0.000	0.0000	0.0000	
2026/05/21	ALBI	06/08/2026	Index Future		1391.4540	1391.4540	1390.2970	0.083	0.0000	0.0000	
2026/05/21	ALBI	05/11/2026	Index Future		1416.9670	1416.9670	1415.7890	0.083	0.0000	0.0000	
2026/05/21	ALBI	04/02/2027	Index Future		1444.0520	1444.0520	1442.8480	0.083	0.0000	0.0000	
2026/05/21	ALBI	06/05/2027	Index Future		1472.2100	1472.2100	1470.9810	0.083	0.0000	0.0000	
2026/05/21	ALBI	05/08/2027	Index Future		1498.9670	1498.9670	1497.7210	0.083	0.0000	0.0000	
2026/05/21	C002	31/03/2032	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C007	31/01/2037	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C030	31/01/2030	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C035	28/02/2035	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C038	31/01/2038	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C039	31/03/2039	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C040	06/10/2015	Price Contribution		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C040	31/01/2040	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C044	31/01/2044	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C048	28/02/2048	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C050	31/12/2050	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C186	21/12/2026	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C202	07/12/2033	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C209	31/03/2036	Price Contribution		6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/21	C210	31/03/2028	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C213	28/02/2031	Price Contribution		100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C214	28/02/2041	Price Contribution		100.0000	0.0000	100.0000	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	
2026/05/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/21	ES33	06/08/2026		Bond Future	9.2707	93.9882	9.2854	93.9175	0.158	0.0000	0.0000
2026/05/21	ES33	06/08/2026	12.02 Call	Bond Future	12119.5500	12.1196	12048.8300	12.0488	0.584	0.0000	0.0000
2026/05/21	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES33	05/11/2026		Bond Future	9.3540	91.9225	9.3694	91.8505	0.165	0.0000	0.0000
2026/05/21	ES33	05/11/2026	10.83 Call	Bond Future	6594.1500	6.5942	6522.0800	6.5221	1.093	0.0000	0.0000
2026/05/21	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES33	04/02/2027		Bond Future	9.4325	93.7017	9.4487	93.6281	0.172	0.0000	0.0000
2026/05/21	ES33	04/02/2027	9.70 Call	Bond Future	1205.1200	1.2051	1131.5200	1.1315	6.107	0.0000	0.0000
2026/05/21	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES33	06/05/2027		Bond Future	9.5043	91.7542	9.5214	91.6790	0.179	0.0000	0.0000
2026/05/21	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES33	06/05/2027	8.80 Put	Bond Future	3171.1300	3.1711	3246.2700	3.2463	2.370	0.0000	0.0000
2026/05/21	ES33	05/08/2027		Bond Future	9.6107	93.4547	9.6286	93.3785	0.186	0.0000	0.0000
2026/05/21	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	
2026/05/21	ES33	05/08/2027	9.27 Put	Bond Future	1465.7000	1.4657	1541.9200	1.5419	5.200	0.0000	0.0000
2026/05/21	ES42	06/08/2026		Bond Future	9.8472	91.8501	9.8721	91.6690	0.253	0.0000	0.0000
2026/05/21	ES42	06/08/2026	12.65 Call	Bond Future	17375.7600	17.3758	17194.6800	17.1947	1.042	0.0000	0.0000
2026/05/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES42	05/11/2026		Bond Future	9.9175	89.2741	9.9433	89.0897	0.259	0.0000	0.0000
2026/05/21	ES42	05/11/2026	11.66 Call	Bond Future	11309.2600	11.3093	11124.9200	11.1249	1.630	0.0000	0.0000
2026/05/21	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES42	04/02/2027		Bond Future	9.9820	91.0023	10.0086	90.8142	0.266	0.0000	0.0000
2026/05/21	ES42	04/02/2027	10.29 Call	Bond Future	2142.4200	2.1424	1954.3200	1.9543	8.780	0.0000	0.0000
2026/05/21	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES42	06/05/2027		Bond Future	10.0451	88.5331	10.0726	88.3412	0.274	0.0000	0.0000
2026/05/21	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES42	06/05/2027	9.33 Put	Bond Future	5209.2900	5.2093	5401.1500	5.4012	3.683	0.0000	0.0000
2026/05/21	ES42	05/08/2027		Bond Future	10.1275	90.1719	10.1559	89.9767	0.281	0.0000	0.0000
2026/05/21	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	ES42	05/08/2027	9.84 Put	Bond Future	2010.1100	2.0101	2205.3100	2.2053	9.711	0.0000	0.0000
2026/05/21	GOVI	07/05/2026		GOVI	1362.7530	1362.7530	1362.7530	1362.7530	0.000	0.0000	0.0000
2026/05/21	GOVI	06/08/2026		GOVI	1364.3210	1364.3210	1363.2000	1363.2000	0.082	0.0000	0.0000
2026/05/21	GOVI	06/08/2026	1,189. Call 00	GOVI	1753210.0000	175.3210	1742000.0000	174.2000	0.639	0.0000	0.0000
2026/05/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	GOVI	05/11/2026		GOVI	1389.3370	1389.3370	1388.1950	1388.1950	0.082	0.0000	0.0000
2026/05/21	GOVI	05/11/2026	1,277. Call 00	GOVI	1123370.0000	112.3370	1111950.0000	111.1950	1.017	0.0000	0.0000
2026/05/21	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	GOVI	04/02/2027		GOVI	1415.8930	1415.8930	1414.7270	1414.7270	0.082	0.0000	0.0000
2026/05/21	GOVI	04/02/2027	1,369. Call 00	GOVI	468930.0000	46.8930	457270.0000	45.7270	2.487	0.0000	0.0000
2026/05/21	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	GOVI	06/05/2027		GOVI	1443.5020	1443.5020	1442.3120	1442.3120	0.082	0.0000	0.0000
2026/05/21	GOVI	06/05/2027	1,427. Call 00	GOVI	165020.0000	16.5020	153120.0000	15.3120	7.211	0.0000	0.0000
2026/05/21	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	GOVI	05/08/2027		GOVI	1469.7380	1469.7380	1468.5300	1468.5300	0.082	0.0000	0.0000
2026/05/21	GOVI	05/08/2027	1,465. Call 00	GOVI	47380.0000	4.7380	35300.0000	3.5300	25.496	0.0000	0.0000
2026/05/21	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/21	I258	06/08/2026		Bond Future	133.3161	133.3161	133.3210	133.3210	0.004	0.0000	0.0000
2026/05/21	I258	06/08/2026	112.95 Call	Bond Future	20367.3561	20.3674	20372.1746	20.3722	0.024	0.0000	0.0000
2026/05/21	I258	06/08/2026	112.95 Put	Bond Future	1.2361	0.0012	1.1346	0.0011	8.204	0.0000	0.0000
2026/05/21	I258	05/11/2026		Bond Future	135.7661	135.7661	135.7712	135.7712	0.004	0.0000	0.0000
2026/05/21	I258	05/11/2026	114.95 Call	Bond Future	20850.5421	20.8505	20854.7848	20.8548	0.020	0.0000	0.0000
2026/05/21	I258	05/11/2026	114.95 Put	Bond Future	34.4321	0.0344	33.6048	0.0336	2.403	0.0000	0.0000
2026/05/21	I258	04/02/2027		Bond Future	135.4553	135.4553	135.4600	135.4600	0.004	0.0000	0.0000
2026/05/21	I258	04/02/2027	118.90 Call	Bond Future	16889.8833	16.8899	16891.5517	16.8916	0.010	0.0000	0.0000
2026/05/21	I258	04/02/2027	118.90 Put	Bond Future	334.6233	0.3346	331.5117	0.3315	0.930	0.0000	0.0000
2026/05/21	I258	06/05/2027		Bond Future	138.1274	138.1274	138.1322	138.1322	0.003	0.0000	0.0000
2026/05/21	I258	06/05/2027	134.78 Call	Bond Future	7082.8785	7.0829	7078.6257	7.0786	0.060	0.0000	0.0000
2026/05/21	I258	06/05/2027	134.78 Put	Bond Future	3735.4585	3.7355	3726.4057	3.7264	0.242	0.0000	0.0000
2026/05/21	I258	05/08/2027		Bond Future	137.6879	137.6879	137.6933	137.6933	0.004	0.0000	0.0000
2026/05/21	I258	05/08/2027	138.93 Call	Bond Future	5316.8989	5.3169	5312.8618	5.3129	0.076	0.0000	0.0000
2026/05/21	I258	05/08/2027	138.93 Put	Bond Future	6559.0289	6.5590	6549.6018	6.5496	0.144	0.0000	0.0000
2026/05/21	IGOV	07/05/2026		Index Future	444.9900	444.9900	444.9900	444.9900	0.000	0.0000	0.0000
2026/05/21	IGOV	06/08/2026		Index Future	452.3080	452.3080	453.6760	453.6760	0.302	0.0000	0.0000
2026/05/21	IGOV	05/11/2026		Index Future	460.7100	460.7100	462.1040	462.1040	0.303	0.0000	0.0000
2026/05/21	IGOV	04/02/2027		Index Future	469.6240	469.6240	471.0440	471.0440	0.302	0.0000	0.0000
2026/05/21	IGOV	06/05/2027		Index Future	478.8860	478.8860	480.3340	480.3340	0.302	0.0000	0.0000
2026/05/21	IGOV	05/08/2027		Index Future	487.6930	487.6930	489.1690	489.1690	0.303	0.0000	0.0000
2026/05/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/21	R033	06/08/2026		Bond Future	8.6001	110.6071	8.6255	110.4753	0.295	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	
2026/05/21	R033	06/08/2026	10.25 Call	Bond Future	8249.0000	8.2490	8120.1900	8.1202	1.562	0.0000	0.0000
2026/05/21	R033	06/08/2026	10.25 Put	Bond Future	96.2200	0.0962	99.1400	0.0991	3.035	0.0000	0.0000
2026/05/21	R033	05/11/2026		Bond Future	8.6612	107.5720	8.6879	107.4378	0.309	0.0000	0.0000
2026/05/21	R033	05/11/2026	9.33 Call	Bond Future	4290.3300	4.2903	4187.4400	4.1874	2.398	0.0000	0.0000
2026/05/21	R033	05/11/2026	9.33 Put	Bond Future	995.2000	0.9952	1026.5400	1.0265	3.149	0.0000	0.0000
2026/05/21	R033	04/02/2027		Bond Future	8.7120	109.6293	8.7402	109.4924	0.324	0.0000	0.0000
2026/05/21	R033	04/02/2027	8.65 Call	Bond Future	2240.4900	2.2405	2169.3400	2.1693	3.176	0.0000	0.0000
2026/05/21	R033	04/02/2027	8.65 Put	Bond Future	2542.1500	2.5422	2607.9200	2.6079	2.587	0.0000	0.0000
2026/05/21	R033	06/05/2027		Bond Future	8.7575	106.7241	8.7874	106.5844	0.341	0.0000	0.0000
2026/05/21	R033	06/05/2027	7.93 Call	Bond Future	1061.6500	1.0617	1020.1700	1.0202	3.907	0.0000	0.0000
2026/05/21	R033	06/05/2027	7.93 Put	Bond Future	5031.0000	5.0310	5129.2400	5.1292	1.953	0.0000	0.0000
2026/05/21	R033	05/08/2027		Bond Future	8.8396	108.6777	8.8712	108.5357	0.357	0.0000	0.0000
2026/05/21	R033	05/08/2027	8.54 Call	Bond Future	2129.4600	2.1295	2065.3500	2.0654	3.011	0.0000	0.0000
2026/05/21	R033	05/08/2027	8.54 Put	Bond Future	3490.4900	3.4905	3568.3200	3.5683	2.230	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.70 Put	Bond Future	6854.9100	6.8549	6934.2800	6.9343	1.158	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.70 Call	Bond Future	120.9100	0.1209	111.8400	0.1118	7.501	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.90 Put	Bond Future	5663.0300	5.6630	5737.3600	5.7374	1.313	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.90 Call	Bond Future	212.3600	0.2124	198.2500	0.1983	6.644	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.34 Call	Bond Future	676.1900	0.6762	643.9200	0.6439	4.772	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.34 Put	Bond Future	3372.4100	3.3724	3428.5800	3.4286	1.666	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.95 Put	Bond Future	5377.6700	5.3777	5450.4000	5.4504	1.352	0.0000	0.0000
2026/05/21	R035	06/08/2026	7.95 Call	Bond Future	244.7400	0.2447	229.0300	0.2290	6.419	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.29 Put	Bond Future	3599.4500	3.5995	3658.2000	3.6582	1.632	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.29 Call	Bond Future	594.9200	0.5949	565.2300	0.5652	4.991	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.79 Put	Bond Future	1752.8100	1.7528	1785.0800	1.7851	1.841	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.79 Call	Bond Future	1778.7400	1.7787	1722.5700	1.7226	3.158	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.39 Call	Bond Future	4177.4800	4.1775	4099.7100	4.0997	1.862	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.39 Put	Bond Future	665.1000	0.6651	675.7700	0.6758	1.604	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.71 Call	Bond Future	5698.2300	5.6982	5614.9100	5.6149	1.462	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.71 Put	Bond Future	390.7000	0.3907	395.8200	0.3958	1.310	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.21 Call	Bond Future	3377.4400	3.3774	3304.4300	3.3044	2.162	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.21 Put	Bond Future	894.2500	0.8943	909.6800	0.9097	1.725	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.71 Put	Bond Future	1982.9700	1.9830	2019.2900	2.0193	1.832	0.0000	0.0000
2026/05/21	R035	06/08/2026	8.71 Call	Bond Future	1531.8100	1.5318	1479.6900	1.4797	3.403	0.0000	0.0000
2026/05/21	R035	06/08/2026	10.22 Call	Bond Future	8244.0900	8.2441	8156.8000	8.1568	1.059	0.0000	0.0000
2026/05/21	R035	06/08/2026	10.22 Put	Bond Future	164.2700	0.1643	165.4200	0.1654	0.700	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.72 Call	Bond Future	5747.0900	5.7471	5663.6400	5.6636	1.452	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.72 Put	Bond Future	384.1600	0.3842	389.1500	0.3892	1.299	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
2026/05/21	R035	06/08/2026	9.22 Put	Bond Future	879.8300	0.8798	894.9600	0.8950	1.720	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.22 Call	Bond Future	3420.5600	3.4206	3347.2500	3.3473	2.143	0.0000	0.0000
2026/05/21	R035	06/08/2026	10.13 Call	Bond Future	7789.7200	7.7897	7702.8400	7.7028	1.115	0.0000	0.0000
2026/05/21	R035	06/08/2026	10.13 Put	Bond Future	191.3700	0.1914	192.9300	0.1929	0.815	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.63 Call	Bond Future	5309.1700	5.3092	5226.9400	5.2269	1.549	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.63 Put	Bond Future	446.3300	0.4463	452.5400	0.4525	1.391	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.13 Put	Bond Future	1019.2900	1.0193	1037.3000	1.0373	1.767	0.0000	0.0000
2026/05/21	R035	06/08/2026	9.13 Call	Bond Future	3040.5000	3.0405	2970.0700	2.9701	2.316	0.0000	0.0000
2026/05/21	R035	06/08/2026		Bond Future	8.7856	104.4999	8.8005	104.4115	0.169	0.0000	0.0000
2026/05/21	R035	06/08/2026	11.06 Call	Bond Future	12450.0700	12.4501	12361.4700	12.3615	0.712	0.0000	0.0000
2026/05/21	R035	06/08/2026	11.06 Put	Bond Future	30.8900	0.0309	30.7300	0.0307	0.518	0.0000	0.0000
2026/05/21	R035	05/11/2026		Bond Future	8.8445	101.8944	8.8601	101.8043	0.176	0.0000	0.0000
2026/05/21	R035	05/11/2026	10.03 Call	Bond Future	7268.6000	7.2686	7188.2700	7.1883	1.105	0.0000	0.0000
2026/05/21	R035	05/11/2026	10.03 Put	Bond Future	682.6700	0.6827	692.4400	0.6924	1.431	0.0000	0.0000
2026/05/21	R035	05/11/2026	9.80 Call	Bond Future	6220.1400	6.2201	6142.9400	6.1429	1.241	0.0000	0.0000
2026/05/21	R035	05/11/2026	9.80 Put	Bond Future	867.0000	0.8670	879.9000	0.8799	1.488	0.0000	0.0000
2026/05/21	R035	05/11/2026	9.30 Call	Bond Future	4069.2200	4.0692	4002.1600	4.0022	1.648	0.0000	0.0000
2026/05/21	R035	05/11/2026	9.30 Put	Bond Future	1469.8200	1.4698	1492.8600	1.4929	1.568	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.80 Put	Bond Future	2521.4700	2.5215	2560.2200	2.5602	1.537	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.80 Call	Bond Future	2262.5500	2.2626	2211.2000	2.2112	2.270	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.97 Call	Bond Future	2823.3600	2.8234	2766.0600	2.7661	2.029	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.97 Put	Bond Future	2098.4400	2.0984	2131.2400	2.1312	1.563	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.47 Call	Bond Future	1377.9100	1.3779	1339.1700	1.3392	2.812	0.0000	0.0000
2026/05/21	R035	05/11/2026	8.47 Put	Bond Future	3582.7600	3.5828	3634.1200	3.6341	1.434	0.0000	0.0000
2026/05/21	R035	05/11/2026	7.97 Put	Bond Future	5838.6800	5.8387	5907.0600	5.9071	1.171	0.0000	0.0000
2026/05/21	R035	05/11/2026	7.97 Call	Bond Future	591.9500	0.5920	570.2300	0.5702	3.669	0.0000	0.0000
2026/05/21	R035	04/02/2027		Bond Future	8.8961	103.8428	8.9124	103.7509	0.183	0.0000	0.0000
2026/05/21	R035	04/02/2027	9.02 Call	Bond Future	3249.2000	3.2492	3193.1100	3.1931	1.726	0.0000	0.0000
2026/05/21	R035	04/02/2027	9.02 Put	Bond Future	2551.2600	2.5513	2587.1500	2.5872	1.407	0.0000	0.0000
2026/05/21	R035	04/02/2027	7.70 Put	Bond Future	7679.8900	7.6799	7753.1900	7.7532	0.954	0.0000	0.0000
2026/05/21	R035	04/02/2027	7.70 Call	Bond Future	603.8500	0.6039	585.1700	0.5852	3.093	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.20 Put	Bond Future	5218.3400	5.2183	5279.5900	5.2796	1.174	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.20 Call	Bond Future	1175.8900	1.1759	1145.1600	1.1452	2.613	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.85 Call	Bond Future	2701.3600	2.7014	2650.2700	2.6503	1.891	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.85 Put	Bond Future	2962.9700	2.9630	3003.8600	3.0039	1.380	0.0000	0.0000
2026/05/21	R035	04/02/2027	9.43 Call	Bond Future	4758.5700	4.7586	4692.1700	4.6922	1.395	0.0000	0.0000
2026/05/21	R035	04/02/2027	9.43 Put	Bond Future	1794.7400	1.7947	1820.3200	1.8203	1.425	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.93 Call	Bond Future	2953.2800	2.9533	2899.7900	2.8998	1.811	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.93 Put	Bond Future	2761.8500	2.7619	2800.3400	2.8003	1.394	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	
2026/05/21	R035	04/02/2027	8.43 Put	Bond Future	4288.8100	4.2888	4343.0400	4.3430	1.264	0.0000	0.0000
2026/05/21	R035	04/02/2027	8.43 Call	Bond Future	1604.8200	1.6048	1567.0700	1.5671	2.352	0.0000	0.0000
2026/05/21	R035	06/05/2027		Bond Future	8.9383	101.3629	8.9553	101.2691	0.190	0.0000	0.0000
2026/05/21	R035	06/05/2027	8.25 Call	Bond Future	1521.7500	1.5218	1488.0300	1.4880	2.216	0.0000	0.0000
2026/05/21	R035	06/05/2027	8.25 Put	Bond Future	5418.6700	5.4187	5478.7900	5.4788	1.109	0.0000	0.0000
2026/05/21	R035	05/08/2027		Bond Future	9.0096	103.2197	9.0273	103.1244	0.197	0.0000	0.0000
2026/05/21	R035	05/08/2027	8.72 Call	Bond Future	2612.1700	2.6122	2566.6200	2.5666	1.744	0.0000	0.0000
2026/05/21	R035	05/08/2027	8.72 Put	Bond Future	4183.1400	4.1831	4232.8800	4.2329	1.189	0.0000	0.0000
2026/05/21	R038	06/08/2026		Bond Future	9.2238	115.5891	9.2333	115.5163	0.104	0.0000	0.0000
2026/05/21	R038	06/08/2026	11.77 Call	Bond Future	17254.0500	17.2541	17180.8000	17.1808	0.425	0.0000	0.0000
2026/05/21	R038	06/08/2026	11.77 Put	Bond Future	21.9000	0.0219	21.3700	0.0214	2.420	0.0000	0.0000
2026/05/21	R038	05/11/2026		Bond Future	9.2894	112.2032	9.2993	112.1292	0.107	0.0000	0.0000
2026/05/21	R038	05/11/2026	10.72 Call	Bond Future	10753.6800	10.7537	10683.3300	10.6833	0.654	0.0000	0.0000
2026/05/21	R038	05/11/2026	10.72 Put	Bond Future	756.3800	0.7564	760.1000	0.7601	0.492	0.0000	0.0000
2026/05/21	R038	04/02/2027		Bond Future	9.3480	114.3492	9.3583	114.2734	0.111	0.0000	0.0000
2026/05/21	R038	04/02/2027	9.60 Call	Bond Future	4916.2700	4.9163	4864.2300	4.8642	1.059	0.0000	0.0000
2026/05/21	R038	04/02/2027	9.60 Put	Bond Future	3092.4600	3.0925	3116.1500	3.1162	0.766	0.0000	0.0000
2026/05/21	R038	06/05/2027		Bond Future	9.4030	111.0948	9.4138	111.0175	0.115	0.0000	0.0000
2026/05/21	R038	06/05/2027	8.71 Call	Bond Future	2094.5300	2.0945	2064.0300	2.0640	1.456	0.0000	0.0000
2026/05/21	R038	06/05/2027	8.71 Put	Bond Future	7230.2500	7.2303	7277.0500	7.2771	0.647	0.0000	0.0000
2026/05/21	R038	05/08/2027		Bond Future	9.4828	113.1280	9.4940	113.0497	0.118	0.0000	0.0000
2026/05/21	R038	05/08/2027	9.15 Call	Bond Future	3481.9600	3.4820	3442.7500	3.4428	1.126	0.0000	0.0000
2026/05/21	R038	05/08/2027	9.15 Put	Bond Future	5855.0100	5.8550	5894.0900	5.8941	0.667	0.0000	0.0000
2026/05/21	R053	06/08/2026	8.10 Put	Bond Future	17225.4000	17.2254	17269.8800	17.2699	0.258	0.0000	0.0000
2026/05/21	R053	06/08/2026	8.10 Call	Bond Future	144.7500	0.1448	137.7000	0.1377	4.870	0.0000	0.0000
2026/05/21	R053	06/08/2026	8.60 Put	Bond Future	10802.4000	10.8024	10835.5300	10.8355	0.307	0.0000	0.0000
2026/05/21	R053	06/08/2026	8.60 Call	Bond Future	551.1700	0.5512	532.7700	0.5328	3.338	0.0000	0.0000
2026/05/21	R053	06/08/2026	9.10 Call	Bond Future	1886.5900	1.8866	1848.7900	1.8488	2.004	0.0000	0.0000
2026/05/21	R053	06/08/2026	9.10 Put	Bond Future	5850.6300	5.8506	5864.3600	5.8644	0.235	0.0000	0.0000
2026/05/21	R053	06/08/2026		Bond Future	9.4375	125.4205	9.4420	125.3690	0.048	0.0000	0.0000
2026/05/21	R053	06/08/2026	12.28 Call	Bond Future	26338.7200	26.3387	26286.0100	26.2860	0.200	0.0000	0.0000
2026/05/21	R053	06/08/2026	12.28 Put	Bond Future	29.4900	0.0295	28.3100	0.0283	4.001	0.0000	0.0000
2026/05/21	R053	06/08/2026	9.60 Call	Bond Future	4690.0800	4.6901	4636.2400	4.6362	1.148	0.0000	0.0000
2026/05/21	R053	06/08/2026	9.60 Put	Bond Future	2856.6400	2.8566	2854.3300	2.8543	0.081	0.0000	0.0000
2026/05/21	R053	05/11/2026		Bond Future	9.4900	121.8349	9.4947	121.7823	0.049	0.0000	0.0000
2026/05/21	R053	05/11/2026	11.21 Call	Bond Future	18022.8700	18.0229	17967.0500	17.9671	0.310	0.0000	0.0000
2026/05/21	R053	05/11/2026	11.21 Put	Bond Future	963.7500	0.9638	960.4700	0.9605	0.340	0.0000	0.0000
2026/05/21	R053	04/02/2027		Bond Future	9.5370	124.1650	9.5418	124.1112	0.050	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	
2026/05/21	R053	04/02/2027	9.99 Call	Bond Future	9058.2500	9.0583	9011.9700	9.0120	0.511	0.0000	0.0000
2026/05/21	R053	04/02/2027	9.99 Put	Bond Future	4166.5000	4.1665	4174.0000	4.1740	0.180	0.0000	0.0000
2026/05/21	R053	06/05/2027		Bond Future	9.5807	120.7238	9.5857	120.6688	0.052	0.0000	0.0000
2026/05/21	R053	06/05/2027	8.92 Call	Bond Future	3498.1600	3.4982	3470.6700	3.4707	0.786	0.0000	0.0000
2026/05/21	R053	06/05/2027	8.92 Put	Bond Future	11212.8200	11.2128	11240.2500	11.2403	0.245	0.0000	0.0000
2026/05/21	R053	05/08/2027		Bond Future	9.6411	122.9333	9.6462	122.8778	0.053	0.0000	0.0000
2026/05/21	R053	05/08/2027	9.28 Call	Bond Future	5435.6200	5.4356	5403.1900	5.4032	0.597	0.0000	0.0000
2026/05/21	R053	05/08/2027	9.28 Put	Bond Future	9500.2500	9.5003	9523.2700	9.5233	0.242	0.0000	0.0000
2026/05/21	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/21	R186	06/08/2026	8.57 Call	Bond Future	49.7100	0.0497	49.3900	0.0494	0.644	0.0000	0.0000
2026/05/21	R186	06/08/2026	8.57 Put	Bond Future	49.7100	0.0497	49.3900	0.0494	0.644	0.0000	0.0000
2026/05/21	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/21	R186	05/11/2026	8.12 Call	Bond Future	36.2400	0.0362	36.1300	0.0361	0.304	0.0000	0.0000
2026/05/21	R186	05/11/2026	8.12 Put	Bond Future	36.2400	0.0362	36.1300	0.0361	0.304	0.0000	0.0000
2026/05/21	R202	06/08/2026		Bond Future	301.5166	301.5166	300.5416	300.5416	0.323	0.0000	0.0000
2026/05/21	R202	06/08/2026	278.86 Call	Bond Future	22656.6200	22.6566	21681.5700	21.6816	4.304	0.0000	0.0000
2026/05/21	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R202	05/11/2026		Bond Future	307.0574	307.0574	306.0644	306.0644	0.323	0.0000	0.0000
2026/05/21	R202	05/11/2026	280.46 Call	Bond Future	26597.4100	26.5974	25604.3500	25.6044	3.734	0.0000	0.0000
2026/05/21	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R202	04/02/2027		Bond Future	307.4286	307.4286	306.4157	306.4157	0.329	0.0000	0.0000
2026/05/21	R202	04/02/2027	294.73 Call	Bond Future	12698.6100	12.6986	11685.7400	11.6857	7.976	0.0000	0.0000
2026/05/21	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R202	06/05/2027		Bond Future	313.4926	313.4926	312.4596	312.4596	0.330	0.0000	0.0000
2026/05/21	R202	06/05/2027	306.99 Call	Bond Future	6502.6200	6.5026	5469.6100	5.4696	15.886	0.0000	0.0000
2026/05/21	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R202	05/08/2027		Bond Future	313.6159	313.6159	312.5644	312.5644	0.335	0.0000	0.0000
2026/05/21	R202	05/08/2027	312.97 Call	Bond Future	645.9100	0.6459	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/21	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	405.5900	0.4056	100.000	0.0000	0.0000
2026/05/21	R209	06/08/2026		Bond Future	8.9501	85.0848	8.9649	85.0013	0.166	0.0000	0.0000
2026/05/21	R209	06/08/2026	11.39 Call	Bond Future	12441.5800	12.4416	12357.8000	12.3578	0.673	0.0000	0.0000
2026/05/21	R209	06/08/2026	11.39 Put	Bond Future	23.2400	0.0232	23.0500	0.0231	0.818	0.0000	0.0000
2026/05/21	R209	05/11/2026		Bond Future	9.0056	83.4773	9.0210	83.3922	0.171	0.0000	0.0000
2026/05/21	R209	05/11/2026	10.32 Call	Bond Future	7501.4000	7.5014	7424.2300	7.4242	1.029	0.0000	0.0000
2026/05/21	R209	05/11/2026	10.32 Put	Bond Future	611.1500	0.6112	619.1200	0.6191	1.304	0.0000	0.0000
2026/05/21	R209	04/02/2027		Bond Future	9.0537	85.0736	9.0697	84.9868	0.177	0.0000	0.0000
2026/05/21	R209	04/02/2027	9.28 Call	Bond Future	3530.5100	3.5305	3474.5300	3.4745	1.586	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	
2026/05/21	R209	04/02/2027	9.28 Put	Bond Future	2311.9100	2.3119	2342.8100	2.3428	1.337	0.0000	0.0000
2026/05/21	R209	04/02/2027	8.96 Call	Bond Future	2526.9000	2.5269	2479.4900	2.4795	1.876	0.0000	0.0000
2026/05/21	R209	04/02/2027	8.96 Put	Bond Future	3038.5100	3.0385	3077.9800	3.0780	1.299	0.0000	0.0000
2026/05/21	R209	04/02/2027	8.03 Put	Bond Future	6575.2200	6.5752	6640.3200	6.6403	0.990	0.0000	0.0000
2026/05/21	R209	04/02/2027	8.03 Call	Bond Future	765.1000	0.7651	743.3200	0.7433	2.847	0.0000	0.0000
2026/05/21	R209	06/05/2027		Bond Future	9.0980	83.5807	9.1146	83.4920	0.183	0.0000	0.0000
2026/05/21	R209	06/05/2027	8.41 Call	Bond Future	1523.4100	1.5234	1490.8200	1.4908	2.139	0.0000	0.0000
2026/05/21	R209	06/05/2027	8.41 Put	Bond Future	5298.0800	5.2981	5354.2000	5.3542	1.059	0.0000	0.0000
2026/05/21	R209	06/05/2027	9.32 Call	Bond Future	3840.5300	3.8405	3785.0000	3.7850	1.446	0.0000	0.0000
2026/05/21	R209	06/05/2027	9.32 Put	Bond Future	2666.5800	2.6666	2699.7600	2.6998	1.244	0.0000	0.0000
2026/05/21	R209	06/05/2027	8.25 Put	Bond Future	5963.7700	5.9638	6023.6300	6.0236	1.004	0.0000	0.0000
2026/05/21	R209	06/05/2027	8.25 Call	Bond Future	1280.4200	1.2804	1251.5700	1.2516	2.253	0.0000	0.0000
2026/05/21	R209	05/08/2027		Bond Future	9.1666	85.1118	9.1838	85.0218	0.188	0.0000	0.0000
2026/05/21	R209	05/08/2027	8.87 Call	Bond Future	2600.0800	2.6001	2556.5500	2.5566	1.674	0.0000	0.0000
2026/05/21	R209	05/08/2027	8.87 Put	Bond Future	4166.8800	4.1669	4213.4100	4.2134	1.117	0.0000	0.0000
2026/05/21	R210	06/08/2026		Bond Future	266.8031	266.8031	266.8086	266.8086	0.002	0.0000	0.0000
2026/05/21	R210	06/08/2026	259.84 Call	Bond Future	6963.0900	6.9631	6968.6400	6.9686	0.080	0.0000	0.0000
2026/05/21	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R210	05/11/2026		Bond Future	268.1393	268.1393	268.1448	268.1448	0.002	0.0000	0.0000
2026/05/21	R210	05/11/2026	253.33 Call	Bond Future	14809.2600	14.8093	14814.7900	14.8148	0.037	0.0000	0.0000
2026/05/21	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R210	04/02/2027		Bond Future	273.3277	273.3277	273.3329	273.3329	0.002	0.0000	0.0000
2026/05/21	R210	04/02/2027	266.03 Call	Bond Future	7297.6700	7.2977	7302.9000	7.3029	0.072	0.0000	0.0000
2026/05/21	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R210	06/05/2027		Bond Future	275.0701	275.0701	275.0751	275.0751	0.002	0.0000	0.0000
2026/05/21	R210	06/05/2027	271.13 Call	Bond Future	3940.0600	3.9401	3945.0800	3.9451	0.127	0.0000	0.0000
2026/05/21	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R210	05/08/2027		Bond Future	280.1785	280.1785	280.1844	280.1844	0.002	0.0000	0.0000
2026/05/21	R210	05/08/2027	276.01 Call	Bond Future	4168.4500	4.1685	4174.4300	4.1744	0.143	0.0000	0.0000
2026/05/21	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R213	06/08/2026		Bond Future	8.3435	98.1293	8.3691	98.0367	0.308	0.0000	0.0000
2026/05/21	R213	06/08/2026	9.69 Call	Bond Future	4822.1400	4.8221	4733.3100	4.7333	1.842	0.0000	0.0000
2026/05/21	R213	06/08/2026	9.69 Put	Bond Future	108.9800	0.1090	112.7900	0.1128	3.496	0.0000	0.0000
2026/05/21	R213	05/11/2026		Bond Future	8.4076	96.3591	8.4351	96.2648	0.326	0.0000	0.0000
2026/05/21	R213	05/11/2026	8.75 Call	Bond Future	2129.7100	2.1297	2066.3700	2.0664	2.974	0.0000	0.0000
2026/05/21	R213	05/11/2026	8.75 Put	Bond Future	959.9300	0.9599	990.9600	0.9910	3.233	0.0000	0.0000
2026/05/21	R213	04/02/2027		Bond Future	8.4606	98.2016	8.4900	98.1053	0.348	0.0000	0.0000
2026/05/21	R213	04/02/2027	8.14 Call	Bond Future	1047.4900	1.0475	1006.8200	1.0068	3.883	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	
2026/05/21	R213	04/02/2027	8.14 Put	Bond Future	2102.7700	2.1028	2158.4300	2.1584	2.647	0.0000	0.0000
2026/05/21	R213	06/05/2027		Bond Future	8.4996	96.5634	8.5313	96.4651	0.373	0.0000	0.0000
2026/05/21	R213	06/05/2027	7.56 Call	Bond Future	539.4100	0.5394	514.8100	0.5148	4.561	0.0000	0.0000
2026/05/21	R213	06/05/2027	7.56 Put	Bond Future	3508.2400	3.5082	3581.9200	3.5819	2.100	0.0000	0.0000
2026/05/21	R213	06/05/2027	9.25 Call	Bond Future	3278.8700	3.2789	3208.7300	3.2087	2.139	0.0000	0.0000
2026/05/21	R213	06/05/2027	9.25 Put	Bond Future	986.0100	0.9860	1014.1500	1.0142	2.854	0.0000	0.0000
2026/05/21	R213	06/05/2027	8.13 Put	Bond Future	2278.7000	2.2787	2336.1600	2.3362	2.522	0.0000	0.0000
2026/05/21	R213	06/05/2027	8.13 Call	Bond Future	1124.1200	1.1241	1083.3000	1.0833	3.631	0.0000	0.0000
2026/05/21	R213	05/08/2027		Bond Future	8.5887	98.3332	8.6229	98.2334	0.398	0.0000	0.0000
2026/05/21	R213	05/08/2027	8.27 Call	Bond Future	1290.2100	1.2902	1246.6300	1.2466	3.378	0.0000	0.0000
2026/05/21	R213	05/08/2027	8.27 Put	Bond Future	2226.5400	2.2265	2282.7400	2.2827	2.524	0.0000	0.0000
2026/05/21	R214	06/08/2026		Bond Future	9.4366	79.9220	9.4616	79.7592	0.265	0.0000	0.0000
2026/05/21	R214	06/08/2026	11.97 Call	Bond Future	14325.8600	14.3259	14163.6300	14.1636	1.132	0.0000	0.0000
2026/05/21	R214	06/08/2026	11.97 Put	Bond Future	29.7200	0.0297	30.2500	0.0303	1.783	0.0000	0.0000
2026/05/21	R214	05/11/2026		Bond Future	9.4961	78.0751	9.5219	77.9094	0.271	0.0000	0.0000
2026/05/21	R214	05/11/2026	10.97 Call	Bond Future	9400.2100	9.4002	9251.9100	9.2519	1.578	0.0000	0.0000
2026/05/21	R214	05/11/2026	10.97 Put	Bond Future	676.2200	0.6762	693.6500	0.6937	2.578	0.0000	0.0000
2026/05/21	R214	04/02/2027		Bond Future	9.5509	79.5680	9.5775	79.3990	0.279	0.0000	0.0000
2026/05/21	R214	04/02/2027	9.90 Call	Bond Future	4757.3700	4.7574	4646.8000	4.6468	2.324	0.0000	0.0000
2026/05/21	R214	04/02/2027	9.90 Put	Bond Future	2580.8300	2.5808	2639.3200	2.6393	2.266	0.0000	0.0000
2026/05/21	R214	06/05/2027		Bond Future	9.5987	77.8203	9.6261	77.6478	0.286	0.0000	0.0000
2026/05/21	R214	06/05/2027	8.88 Call	Bond Future	1883.1600	1.8832	1821.9800	1.8220	3.249	0.0000	0.0000
2026/05/21	R214	06/05/2027	8.88 Put	Bond Future	6593.4700	6.5935	6704.7600	6.7048	1.688	0.0000	0.0000
2026/05/21	R214	05/08/2027		Bond Future	9.6661	79.2460	9.6945	79.0707	0.293	0.0000	0.0000
2026/05/21	R214	05/08/2027	9.32 Call	Bond Future	3130.9800	3.1310	3049.5800	3.0496	2.600	0.0000	0.0000
2026/05/21	R214	05/08/2027	9.32 Put	Bond Future	5319.4700	5.3195	5413.3800	5.4134	1.765	0.0000	0.0000
2026/05/21	R248	06/08/2026		Bond Future	9.5196	96.9192	9.5240	96.8808	0.047	0.0000	0.0000
2026/05/21	R248	06/08/2026	12.37 Call	Bond Future	20091.8600	20.0919	20052.5500	20.0526	0.196	0.0000	0.0000
2026/05/21	R248	06/08/2026	12.37 Put	Bond Future	21.8500	0.0219	20.9600	0.0210	4.073	0.0000	0.0000
2026/05/21	R248	06/08/2026	9.00 Call	Bond Future	940.7400	0.9407	917.9400	0.9179	2.424	0.0000	0.0000
2026/05/21	R248	06/08/2026	9.00 Put	Bond Future	5574.6100	5.5746	5590.2300	5.5902	0.280	0.0000	0.0000
2026/05/21	R248	06/08/2026	10.00 Call	Bond Future	5332.0600	5.3321	5288.2200	5.2882	0.822	0.0000	0.0000
2026/05/21	R248	06/08/2026	10.00 Put	Bond Future	1352.2200	1.3522	1346.8000	1.3468	0.401	0.0000	0.0000
2026/05/21	R248	05/11/2026		Bond Future	9.5763	94.2396	9.5809	94.2004	0.048	0.0000	0.0000
2026/05/21	R248	05/11/2026	11.31 Call	Bond Future	13754.3000	13.7543	13712.5200	13.7125	0.304	0.0000	0.0000
2026/05/21	R248	05/11/2026	11.31 Put	Bond Future	739.4800	0.7395	736.8700	0.7369	0.353	0.0000	0.0000
2026/05/21	R248	04/02/2027		Bond Future	9.6286	96.0417	9.6333	96.0016	0.050	0.0000	0.0000
2026/05/21	R248	04/02/2027	10.11 Call	Bond Future	6994.1300	6.9941	6959.3100	6.9593	0.498	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	
2026/05/21	R248	04/02/2027	10.11 Put	Bond Future	3092.6500	3.0927	3097.9100	3.0979	0.170	0.0000	0.0000
2026/05/21	R248	06/05/2027		Bond Future	9.6741	93.4731	9.6791	93.4322	0.051	0.0000	0.0000
2026/05/21	R248	06/05/2027	9.05 Call	Bond Future	2760.3800	2.7604	2739.3000	2.7393	0.764	0.0000	0.0000
2026/05/21	R248	06/05/2027	9.05 Put	Bond Future	8187.0200	8.1870	8206.8800	8.2069	0.243	0.0000	0.0000
2026/05/21	R248	05/08/2027		Bond Future	9.7375	95.1850	9.7425	95.1436	0.052	0.0000	0.0000
2026/05/21	R248	05/08/2027	9.37 Call	Bond Future	4098.8900	4.0989	4074.6600	4.0747	0.591	0.0000	0.0000
2026/05/21	R248	05/08/2027	9.37 Put	Bond Future	7194.1600	7.1942	7211.3400	7.2113	0.239	0.0000	0.0000
2026/05/21	R2R9	06/08/2026		Bond Future	9.3283	107.6018	9.3378	107.5298	0.102	0.0000	0.0000
2026/05/21	R2R9	06/08/2026	101.74 Call	Bond Future	94482.2900	94.4823	94410.3100	94.4103	0.076	0.0000	0.0000
2026/05/21	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R2R9	05/11/2026		Bond Future	9.3934	104.5752	9.4033	104.5019	0.105	0.0000	0.0000
2026/05/21	R2R9	05/11/2026	98.56 Call	Bond Future	93605.1400	93.6051	93531.8300	93.5318	0.078	0.0000	0.0000
2026/05/21	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R2R9	04/02/2027		Bond Future	9.4519	106.5752	9.4622	106.5003	0.109	0.0000	0.0000
2026/05/21	R2R9	04/02/2027	9.89 Call	Bond Future	5569.9200	5.5699	5514.7300	5.5147	0.991	0.0000	0.0000
2026/05/21	R2R9	04/02/2027	9.89 Put	Bond Future	2447.2700	2.4473	2466.9900	2.4670	0.806	0.0000	0.0000
2026/05/21	R2R9	06/05/2027		Bond Future	9.5071	103.6735	9.5178	103.5971	0.112	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	8.83 Call	Bond Future	2191.9500	2.1920	2160.9600	2.1610	1.414	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	8.83 Put	Bond Future	7203.9600	7.2040	7249.4000	7.2494	0.631	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	9.64 Call	Bond Future	4880.3600	4.8804	4831.7900	4.8318	0.995	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	9.64 Put	Bond Future	3934.7500	3.9348	3962.6100	3.9626	0.708	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	8.94 Put	Bond Future	6630.1100	6.6301	6673.2000	6.6732	0.650	0.0000	0.0000
2026/05/21	R2R9	06/05/2027	8.94 Call	Bond Future	2455.1400	2.4551	2421.8000	2.4218	1.358	0.0000	0.0000
2026/05/21	R2R9	05/08/2027		Bond Future	9.5853	105.5711	9.5963	105.4936	0.115	0.0000	0.0000
2026/05/21	R2R9	05/08/2027	9.26 Call	Bond Future	3646.2400	3.6462	3606.7200	3.6067	1.084	0.0000	0.0000
2026/05/21	R2R9	05/08/2027	9.26 Put	Bond Future	5966.4700	5.9665	6004.4300	6.0044	0.636	0.0000	0.0000
2026/05/21	R4R2	06/08/2026		Bond Future	9.5337	108.4402	9.5483	108.3181	0.154	0.0000	0.0000
2026/05/21	R4R2	06/08/2026	102.06 Call	Bond Future	95022.8800	95.0229	94900.8000	94.9008	0.128	0.0000	0.0000
2026/05/21	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R4R2	05/11/2026		Bond Future	9.5992	105.3028	9.6144	105.1784	0.158	0.0000	0.0000
2026/05/21	R4R2	05/11/2026	98.76 Call	Bond Future	94080.2000	94.0802	93955.8600	93.9559	0.132	0.0000	0.0000
2026/05/21	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	R4R2	04/02/2027		Bond Future	9.6588	107.3168	9.6745	107.1898	0.163	0.0000	0.0000
2026/05/21	R4R2	04/02/2027	10.13 Call	Bond Future	6314.1300	6.3141	6223.5200	6.2235	1.435	0.0000	0.0000
2026/05/21	R4R2	04/02/2027	10.13 Put	Bond Future	2605.7700	2.6058	2642.0700	2.6421	1.393	0.0000	0.0000
2026/05/21	R4R2	06/05/2027		Bond Future	9.7153	104.3035	9.7316	104.1740	0.167	0.0000	0.0000
2026/05/21	R4R2	06/05/2027	9.00 Call	Bond Future	2677.1000	2.6771	2626.4300	2.6264	1.893	0.0000	0.0000
2026/05/21	R4R2	06/05/2027	9.00 Put	Bond Future	8618.0000	8.6180	8696.8100	8.6968	0.914	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	
2026/05/21	R4R2	05/08/2027		Bond Future	9.7925	106.2124	9.8093	106.0809	0.172	0.0000	0.0000
2026/05/21	R4R2	05/08/2027	9.44 Call	Bond Future	4140.6700	4.1407	4076.6500	4.0767	1.546	0.0000	0.0000
2026/05/21	R4R2	05/08/2027	9.44 Put	Bond Future	6959.6300	6.9596	7027.1700	7.0272	0.970	0.0000	0.0000
2026/05/21	RR87	06/08/2026		Bond Future	7.3174	100.8514	7.3005	100.8574	0.232	0.0000	0.0000
2026/05/21	RR87	06/08/2026	6.53 Call	Bond Future	5.5815	0.0056	5.8379	0.0058	4.594	0.0000	0.0000
2026/05/21	RR87	06/08/2026	6.53 Put	Bond Future	284.0815	0.2841	278.3479	0.2783	2.018	0.0000	0.0000
2026/05/21	RR87	05/11/2026		Bond Future	7.1039	102.6806	7.0509	102.6867	0.746	0.0000	0.0000
2026/05/21	RR87	05/11/2026	5.27 Call	Bond Future	0.3207	0.0003	0.3810	0.0004	18.812	0.0000	0.0000
2026/05/21	RR87	05/11/2026	5.27 Put	Bond Future	210.6007	0.2106	204.5910	0.2046	2.854	0.0000	0.0000
2026/05/21	RR88	06/08/2026		Bond Future	7.7013	104.2521	7.7003	104.2533	0.013	0.0000	0.0000
2026/05/21	RR88	06/08/2026	6.79 Call	Bond Future	22.8931	0.0229	22.3402	0.0223	2.415	0.0000	0.0000
2026/05/21	RR88	06/08/2026	6.79 Put	Bond Future	1117.5931	1.1176	1115.8602	1.1159	0.155	0.0000	0.0000
2026/05/21	RR88	05/11/2026		Bond Future	7.7618	105.4969	7.7607	105.4981	0.015	0.0000	0.0000
2026/05/21	RR88	05/11/2026	6.71 Call	Bond Future	45.8935	0.0459	45.5416	0.0455	0.767	0.0000	0.0000
2026/05/21	RR88	05/11/2026	6.71 Put	Bond Future	1146.0035	1.1460	1144.4116	1.1444	0.139	0.0000	0.0000
2026/05/21	RR88	04/02/2027		Bond Future	7.7678	103.6603	7.7665	103.6615	0.017	0.0000	0.0000
2026/05/21	RR88	04/02/2027	7.78 Call	Bond Future	434.4005	0.4344	434.1359	0.4341	0.061	0.0000	0.0000
2026/05/21	RR88	04/02/2027	7.78 Put	Bond Future	424.2105	0.4242	422.8359	0.4228	0.324	0.0000	0.0000
2026/05/21	RR88	06/05/2027		Bond Future	7.7201	105.6827	7.7184	105.6838	0.022	0.0000	0.0000
2026/05/21	RR88	06/05/2027	7.89 Call	Bond Future	560.6822	0.5607	560.5103	0.5605	0.031	0.0000	0.0000
2026/05/21	RR88	06/05/2027	7.89 Put	Bond Future	459.1322	0.4591	457.9303	0.4579	0.262	0.0000	0.0000
2026/05/21	RR88	05/08/2027		Bond Future	7.9365	102.3134	7.9326	102.3148	0.050	0.0000	0.0000
2026/05/21	RR88	05/08/2027	8.07 Call	Bond Future	576.6690	0.5767	576.7779	0.5768	0.019	0.0000	0.0000
2026/05/21	RR88	05/08/2027	8.07 Put	Bond Future	528.6790	0.5287	527.3679	0.5274	0.248	0.0000	0.0000
2026/05/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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