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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2026 TO 22/05/2026

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
2026/05/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/22	2029	06/08/2026		Bond Future	150.3965	150.3965	150.2778	0.079	0.0000	0.0000
2026/05/22	2029	06/08/2026	144.10 Call	Bond Future	6296.4900	6.2965	6177.8000	1.885	0.0000	0.0000
2026/05/22	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2029	05/11/2026		Bond Future	151.6628	151.6628	151.5901	0.048	0.0000	0.0000
2026/05/22	2029	05/11/2026	147.56 Call	Bond Future	4102.8400	4.1028	4030.0800	1.773	0.0000	0.0000
2026/05/22	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	
2026/05/22	2029	04/02/2027		Bond Future	154.5971	154.5971	154.6017	154.6017	0.003	0.0000	0.0000
2026/05/22	2029	04/02/2027	149.72 Call	Bond Future	4877.1100	4.8771	4881.7200	4.8817	0.095	0.0000	0.0000
2026/05/22	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2029	06/05/2027		Bond Future	156.1144	156.1144	156.2071	156.2071	0.059	0.0000	0.0000
2026/05/22	2029	06/05/2027	153.32 Call	Bond Future	2794.4000	2.7944	2887.1400	2.8871	3.319	0.0000	0.0000
2026/05/22	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2029	05/08/2027		Bond Future	159.0149	159.0149	159.1956	159.1956	0.114	0.0000	0.0000
2026/05/22	2029	05/08/2027	156.72 Call	Bond Future	2294.8900	2.2949	2475.5700	2.4756	7.873	0.0000	0.0000
2026/05/22	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2030	06/08/2026	7.21 Put	Bond Future	3064.6800	3.0647	2902.0900	2.9021	5.305	0.0000	0.0000
2026/05/22	2030	06/08/2026	7.21 Call	Bond Future	37.4200	0.0374	52.2800	0.0523	39.711	0.0000	0.0000
2026/05/22	2030	06/08/2026	7.71 Put	Bond Future	1726.0400	1.7260	1587.2800	1.5873	8.039	0.0000	0.0000
2026/05/22	2030	06/08/2026	7.71 Call	Bond Future	217.2600	0.2173	255.9500	0.2560	17.808	0.0000	0.0000
2026/05/22	2030	06/08/2026	8.06 Call	Bond Future	573.4900	0.5735	641.7600	0.6418	11.904	0.0000	0.0000
2026/05/22	2030	06/08/2026	8.06 Put	Bond Future	1035.8100	1.0358	926.6300	0.9266	10.541	0.0000	0.0000
2026/05/22	2030	06/08/2026		Bond Future	8.2161	99.6154	8.1561	99.7928	0.730	0.0000	0.0000
2026/05/22	2030	06/08/2026	9.22 Call	Bond Future	3062.5000	3.0625	3216.8300	3.2168	5.039	0.0000	0.0000
2026/05/22	2030	06/08/2026	9.22 Put	Bond Future	150.8500	0.1509	127.7300	0.1277	15.326	0.0000	0.0000
2026/05/22	2030	05/11/2026		Bond Future	8.2790	101.4222	8.2020	101.6355	0.929	0.0000	0.0000
2026/05/22	2030	05/11/2026	8.39 Call	Bond Future	1278.0600	1.2781	1385.4000	1.3854	8.399	0.0000	0.0000
2026/05/22	2030	05/11/2026	8.39 Put	Bond Future	971.2800	0.9713	865.3500	0.8654	10.906	0.0000	0.0000
2026/05/22	2030	04/02/2027		Bond Future	8.3251	99.3537	8.2203	99.6239	1.258	0.0000	0.0000
2026/05/22	2030	04/02/2027	7.82 Call	Bond Future	588.3900	0.5884	680.7500	0.6808	15.697	0.0000	0.0000
2026/05/22	2030	04/02/2027	7.82 Put	Bond Future	1899.6900	1.8997	1721.8600	1.7219	9.361	0.0000	0.0000
2026/05/22	2030	06/05/2027		Bond Future	8.3754	101.2920	8.2356	101.6255	1.669	0.0000	0.0000
2026/05/22	2030	06/05/2027	7.27 Call	Bond Future	283.6900	0.2837	371.4400	0.3714	30.932	0.0000	0.0000
2026/05/22	2030	06/05/2027	7.27 Put	Bond Future	2958.8200	2.9588	2713.1200	2.7131	8.304	0.0000	0.0000
2026/05/22	2030	05/08/2027		Bond Future	8.5006	99.1398	8.3189	99.5356	2.138	0.0000	0.0000
2026/05/22	2030	05/08/2027	8.11 Call	Bond Future	853.0800	0.8531	1019.2400	1.0192	19.478	0.0000	0.0000
2026/05/22	2030	05/08/2027	8.11 Put	Bond Future	1706.1400	1.7061	1476.5100	1.4765	13.459	0.0000	0.0000
2026/05/22	2031	06/08/2026		Bond Future	116.7204	116.7204	116.3274	116.3274	0.337	0.0000	0.0000
2026/05/22	2031	06/08/2026	113.81 Call	Bond Future	2918.7300	2.9187	2539.3300	2.5393	12.999	0.0000	0.0000
2026/05/22	2031	06/08/2026	113.81 Put	Bond Future	8.3300	0.0083	21.9400	0.0219	163.385	0.0000	0.0000
2026/05/22	2031	05/11/2026		Bond Future	118.8653	118.8653	118.5028	118.5028	0.305	0.0000	0.0000
2026/05/22	2031	05/11/2026	111.49 Call	Bond Future	7375.2800	7.3753	7012.8200	7.0128	4.915	0.0000	0.0000
2026/05/22	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0.0000	0.0000
2026/05/22	2031	04/02/2027		Bond Future	118.6710	118.6710	118.3626	118.3626	0.260	0.0000	0.0000
2026/05/22	2031	04/02/2027	116.18 Call	Bond Future	2629.6500	2.6297	2377.9800	2.3780	9.570	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	
2026/05/22	2031	04/02/2027	116.18 Put	Bond Future	138.6300	0.1386	195.4300	0.1954	40.972	0.0000	0.0000
2026/05/22	2031	06/05/2027		Bond Future	121.0120	121.0120	120.7659	120.7659	0.203	0.0000	0.0000
2026/05/22	2031	06/05/2027	116.87 Call	Bond Future	4175.2500	4.1753	3945.4800	3.9455	5.503	0.0000	0.0000
2026/05/22	2031	06/05/2027	116.87 Put	Bond Future	33.2300	0.0332	49.6300	0.0496	49.353	0.0000	0.0000
2026/05/22	2031	05/08/2027		Bond Future	120.7090	120.7090	120.5239	120.5239	0.153	0.0000	0.0000
2026/05/22	2031	05/08/2027	121.41 Call	Bond Future	691.5200	0.6915	645.0400	0.6450	6.721	0.0000	0.0000
2026/05/22	2031	05/08/2027	121.41 Put	Bond Future	1392.5500	1.3926	1531.1400	1.5311	9.952	0.0000	0.0000
2026/05/22	2032	06/08/2026		Bond Future	8.5155	101.8349	8.4570	102.0909	0.687	0.0000	0.0000
2026/05/22	2032	06/08/2026	10.12 Call	Bond Future	6803.1500	6.8032	7052.5700	7.0526	3.666	0.0000	0.0000
2026/05/22	2032	06/08/2026	10.12 Put	Bond Future	85.6800	0.0857	79.0400	0.0790	7.750	0.0000	0.0000
2026/05/22	2032	05/11/2026		Bond Future	8.5779	99.5229	8.5084	99.8160	0.811	0.0000	0.0000
2026/05/22	2032	05/11/2026	9.16 Call	Bond Future	3341.0000	3.3410	3539.1200	3.5391	5.930	0.0000	0.0000
2026/05/22	2032	05/11/2026	9.16 Put	Bond Future	928.7100	0.9287	833.6600	0.8337	10.235	0.0000	0.0000
2026/05/22	2032	04/02/2027		Bond Future	8.6295	101.4259	8.5428	101.7771	1.004	0.0000	0.0000
2026/05/22	2032	04/02/2027	8.48 Call	Bond Future	1685.9000	1.6859	1846.5100	1.8465	9.527	0.0000	0.0000
2026/05/22	2032	04/02/2027	8.48 Put	Bond Future	2292.6000	2.2926	2102.0200	2.1020	8.313	0.0000	0.0000
2026/05/22	2032	06/05/2027		Bond Future	8.6754	99.2432	8.5684	99.6592	1.233	0.0000	0.0000
2026/05/22	2032	06/05/2027	7.80 Call	Bond Future	819.8700	0.8199	963.7100	0.9637	17.544	0.0000	0.0000
2026/05/22	2032	06/05/2027	7.80 Put	Bond Future	4287.3700	4.2874	4015.2100	4.0152	6.348	0.0000	0.0000
2026/05/22	2032	05/08/2027		Bond Future	8.7626	101.0609	8.6336	101.5401	1.473	0.0000	0.0000
2026/05/22	2032	05/08/2027	8.42 Call	Bond Future	1672.2600	1.6723	1889.8000	1.8898	13.009	0.0000	0.0000
2026/05/22	2032	05/08/2027	8.42 Put	Bond Future	2950.7600	2.9508	2689.1400	2.6891	8.866	0.0000	0.0000
2026/05/22	2033	06/08/2026		Bond Future	146.8325	146.8325	146.3846	146.3846	0.305	0.0000	0.0000
2026/05/22	2033	06/08/2026	134.25 Call	Bond Future	12582.4700	12.5825	12134.6200	12.1346	3.559	0.0000	0.0000
2026/05/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2033	05/11/2026		Bond Future	147.9299	147.9299	147.5206	147.5206	0.277	0.0000	0.0000
2026/05/22	2033	05/11/2026	137.26 Call	Bond Future	10669.8600	10.6699	10260.5900	10.2606	3.836	0.0000	0.0000
2026/05/22	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2033	04/02/2027		Bond Future	150.7918	150.7918	150.4513	150.4513	0.226	0.0000	0.0000
2026/05/22	2033	04/02/2027	142.71 Call	Bond Future	8081.8400	8.0818	7741.3400	7.7413	4.213	0.0000	0.0000
2026/05/22	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2033	06/05/2027		Bond Future	152.1291	152.1291	151.8672	151.8672	0.172	0.0000	0.0000
2026/05/22	2033	06/05/2027	151.21 Call	Bond Future	919.0600	0.9191	657.1900	0.6572	28.493	0.0000	0.0000
2026/05/22	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2033	05/08/2027		Bond Future	154.9556	154.9556	154.7727	154.7727	0.118	0.0000	0.0000
2026/05/22	2033	05/08/2027	153.15 Call	Bond Future	1805.6200	1.8056	1622.7100	1.6227	10.130	0.0000	0.0000
2026/05/22	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	
2026/05/22	2037	06/08/2026	11.30 Call	Bond Future	12775.8200	12.7758	13241.9200	13.2419	3.648	0.0000	0.0000
2026/05/22	2037	06/08/2026	11.30 Put	Bond Future	50.0400	0.0500	41.9700	0.0420	16.127	0.0000	0.0000
2026/05/22	2037	06/08/2026	10.70 Call	Bond Future	9606.4400	9.6064	10055.1000	10.0551	4.670	0.0000	0.0000
2026/05/22	2037	06/08/2026	10.70 Put	Bond Future	163.3600	0.1634	137.8500	0.1379	15.616	0.0000	0.0000
2026/05/22	2037	06/08/2026	10.02 Put	Bond Future	485.1400	0.4851	408.5100	0.4085	15.795	0.0000	0.0000
2026/05/22	2037	06/08/2026	10.02 Call	Bond Future	5990.6300	5.9906	6388.1700	6.3882	6.636	0.0000	0.0000
2026/05/22	2037	06/08/2026		Bond Future	9.1336	96.0582	9.0605	96.5324	0.801	0.0000	0.0000
2026/05/22	2037	06/08/2026	11.71 Call	Bond Future	14888.4000	14.8884	15359.5500	15.3596	3.165	0.0000	0.0000
2026/05/22	2037	06/08/2026	11.71 Put	Bond Future	17.1100	0.0171	14.0900	0.0141	17.650	0.0000	0.0000
2026/05/22	2037	05/11/2026		Bond Future	9.1932	97.8005	9.1124	98.3149	0.879	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.62 Call	Bond Future	9120.5500	9.1206	9568.6200	9.5686	4.913	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.62 Put	Bond Future	617.6400	0.6176	551.3100	0.5513	10.739	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.83 Call	Bond Future	10162.6300	10.1626	10630.0500	10.6301	4.599	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.83 Put	Bond Future	495.4200	0.4954	448.4400	0.4484	9.483	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.23 Call	Bond Future	7216.6700	7.2167	7616.2600	7.6163	5.537	0.0000	0.0000
2026/05/22	2037	05/11/2026	10.23 Put	Bond Future	933.3500	0.9334	818.5400	0.8185	12.301	0.0000	0.0000
2026/05/22	2037	05/11/2026	9.46 Put	Bond Future	2042.6000	2.0426	1825.9400	1.8259	10.607	0.0000	0.0000
2026/05/22	2037	05/11/2026	9.46 Call	Bond Future	3714.7200	3.7147	4012.4600	4.0125	8.015	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.81 Call	Bond Future	5433.1200	5.4331	5799.7300	5.7997	6.748	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.81 Put	Bond Future	2010.6000	2.0106	1801.9000	1.8019	10.380	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.31 Call	Bond Future	3449.7900	3.4498	3741.7200	3.7417	8.462	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.31 Put	Bond Future	3053.9600	3.0540	2770.5800	2.7706	9.279	0.0000	0.0000
2026/05/22	2037	04/02/2027	8.44 Put	Bond Future	6388.9800	6.3890	6015.2600	6.0153	5.849	0.0000	0.0000
2026/05/22	2037	04/02/2027	8.44 Call	Bond Future	1194.9300	1.1949	1396.5200	1.3965	16.870	0.0000	0.0000
2026/05/22	2037	04/02/2027		Bond Future	9.2462	95.4124	9.1541	95.9877	0.996	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.51 Call	Bond Future	4200.3200	4.2003	4519.3100	4.5193	7.594	0.0000	0.0000
2026/05/22	2037	04/02/2027	9.51 Put	Bond Future	2578.0900	2.5781	2321.7700	2.3218	9.942	0.0000	0.0000
2026/05/22	2037	06/05/2027		Bond Future	9.3004	97.2739	9.1955	97.9165	1.128	0.0000	0.0000
2026/05/22	2037	06/05/2027	8.58 Call	Bond Future	1715.4500	1.7155	1968.9300	1.9689	14.776	0.0000	0.0000
2026/05/22	2037	06/05/2027	8.58 Put	Bond Future	6247.0600	6.2471	5857.9900	5.8580	6.228	0.0000	0.0000
2026/05/22	2037	05/08/2027		Bond Future	9.3813	94.7971	9.2631	95.5056	1.261	0.0000	0.0000
2026/05/22	2037	05/08/2027	9.05 Call	Bond Future	2917.7100	2.9177	3249.4100	3.2494	11.369	0.0000	0.0000
2026/05/22	2037	05/08/2027	9.05 Put	Bond Future	4920.4500	4.9205	4543.6300	4.5436	7.658	0.0000	0.0000
2026/05/22	2038	06/08/2026		Bond Future	161.8183	161.8183	161.6636	161.6636	0.096	0.0000	0.0000
2026/05/22	2038	06/08/2026	144.72 Call	Bond Future	17098.3000	17.0983	16943.6200	16.9436	0.905	0.0000	0.0000
2026/05/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2038	05/11/2026		Bond Future	164.7919	164.7919	164.6866	164.6866	0.064	0.0000	0.0000
2026/05/22	2038	05/11/2026	146.31 Call	Bond Future	18481.9300	18.4819	18376.6400	18.3766	0.570	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
2026/05/22	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	2038	04/02/2027		Bond Future	165.7159	165.7159	165.6936	165.6936	0.014	0.0000
2026/05/22	2038	04/02/2027	153.83 Call	Bond Future	11885.9300	11.8859	11863.5500	11.8636	0.188	0.0000
2026/05/22	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/22	2038	06/05/2027		Bond Future	168.9846	168.9846	169.0572	169.0572	0.043	0.0000
2026/05/22	2038	06/05/2027	166.10 Call	Bond Future	2884.5900	2.8846	2957.2000	2.9572	2.517	0.0000
2026/05/22	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/22	2038	05/08/2027		Bond Future	169.8088	169.8088	169.9751	169.9751	0.098	0.0000
2026/05/22	2038	05/08/2027	169.13 Call	Bond Future	678.7500	0.6788	845.1100	0.8451	24.510	0.0000
2026/05/22	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/22	2040	06/08/2026		Bond Future	9.4458	96.9296	9.3162	97.8892	1.372	0.0000
2026/05/22	2040	06/08/2026	12.19 Call	Bond Future	17511.8800	17.5119	18468.6800	18.4687	5.464	0.0000
2026/05/22	2040	06/08/2026	12.19 Put	Bond Future	16.1000	0.0161	13.3100	0.0133	17.329	0.0000
2026/05/22	2040	05/11/2026		Bond Future	9.5083	98.6878	9.3700	99.6968	1.455	0.0000
2026/05/22	2040	05/11/2026	11.06 Call	Bond Future	11043.7400	11.0437	11938.0100	11.9380	8.098	0.0000
2026/05/22	2040	05/11/2026	11.06 Put	Bond Future	681.5100	0.6815	566.8000	0.5668	16.832	0.0000
2026/05/22	2040	05/11/2026	11.27 Call	Bond Future	12195.6400	12.1956	13119.6100	13.1196	7.576	0.0000
2026/05/22	2040	05/11/2026	11.27 Put	Bond Future	555.8800	0.5559	470.8700	0.4709	15.293	0.0000
2026/05/22	2040	05/11/2026	10.67 Call	Bond Future	8918.2200	8.9182	9736.7200	9.7367	9.178	0.0000
2026/05/22	2040	05/11/2026	10.67 Put	Bond Future	1003.8600	1.0039	813.3800	0.8134	18.975	0.0000
2026/05/22	2040	05/11/2026	9.91 Put	Bond Future	2117.8900	2.1179	1739.9500	1.7400	17.845	0.0000
2026/05/22	2040	05/11/2026	9.91 Call	Bond Future	4964.8800	4.9649	5595.9200	5.5959	12.710	0.0000
2026/05/22	2040	04/02/2027	10.17 Call	Bond Future	6515.1000	6.5151	7218.1200	7.2181	10.791	0.0000
2026/05/22	2040	04/02/2027	10.17 Put	Bond Future	2338.9900	2.3390	1961.9100	1.9619	16.121	0.0000
2026/05/22	2040	04/02/2027	9.67 Call	Bond Future	4234.0000	4.2340	4809.7900	4.8098	13.599	0.0000
2026/05/22	2040	04/02/2027	9.67 Put	Bond Future	3492.6600	3.4927	2988.3500	2.9884	14.439	0.0000
2026/05/22	2040	04/02/2027	8.78 Put	Bond Future	7326.0300	7.3260	6622.9800	6.6230	9.597	0.0000
2026/05/22	2040	04/02/2027	8.78 Call	Bond Future	1489.0300	1.4890	1866.0800	1.8661	25.322	0.0000
2026/05/22	2040	04/02/2027		Bond Future	9.5654	96.0662	9.4151	97.1463	1.572	0.0000
2026/05/22	2040	04/02/2027	9.93 Call	Bond Future	5375.7100	5.3757	6018.9600	6.0190	11.966	0.0000
2026/05/22	2040	04/02/2027	9.93 Put	Bond Future	2825.9200	2.8259	2389.0700	2.3891	15.459	0.0000
2026/05/22	2040	06/05/2027		Bond Future	9.6235	97.9406	9.4599	99.0984	1.700	0.0000
2026/05/22	2040	06/05/2027	8.88 Call	Bond Future	2024.4700	2.0245	2473.2800	2.4733	22.169	0.0000
2026/05/22	2040	06/05/2027	8.88 Put	Bond Future	7449.9100	7.4499	6740.8400	6.7408	9.518	0.0000
2026/05/22	2040	05/08/2027		Bond Future	9.7053	95.2250	9.5278	96.4590	1.829	0.0000
2026/05/22	2040	05/08/2027	9.33 Call	Bond Future	3374.7300	3.3747	3943.8700	3.9439	16.865	0.0000
2026/05/22	2040	05/08/2027	9.33 Put	Bond Future	6010.4400	6.0104	5345.5800	5.3456	11.062	0.0000
2026/05/22	2043	06/08/2026		Bond Future	125.3099	125.3099	125.0245	125.0245	0.228	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	
2026/05/22	2043	06/08/2026	110.88 Call	Bond Future	14430.2015	14.4302	14144.8823	14.1449	1.977	0.0000	0.0000
2026/05/22	2043	06/08/2026	110.88 Put	Bond Future	0.2915	0.0003	0.4023	0.0004	38.006	0.0000	0.0000
2026/05/22	2043	05/11/2026		Bond Future	127.6126	127.6126	127.3626	127.3626	0.196	0.0000	0.0000
2026/05/22	2043	05/11/2026	112.84 Call	Bond Future	14784.8407	14.7848	14536.9755	14.5370	1.676	0.0000	0.0000
2026/05/22	2043	05/11/2026	112.84 Put	Bond Future	12.2107	0.0122	14.4055	0.0144	17.975	0.0000	0.0000
2026/05/22	2043	04/02/2027		Bond Future	127.1438	127.1438	126.9545	126.9545	0.149	0.0000	0.0000
2026/05/22	2043	04/02/2027	117.63 Call	Bond Future	9839.3783	9.8394	9674.1810	9.6742	1.679	0.0000	0.0000
2026/05/22	2043	04/02/2027	117.63 Put	Bond Future	325.5983	0.3256	349.6910	0.3497	7.400	0.0000	0.0000
2026/05/22	2043	06/05/2027		Bond Future	129.6520	129.6520	129.5323	129.5323	0.092	0.0000	0.0000
2026/05/22	2043	06/05/2027	127.48 Call	Bond Future	4532.2616	4.5323	4473.7922	4.4738	1.290	0.0000	0.0000
2026/05/22	2043	06/05/2027	127.48 Put	Bond Future	2360.2616	2.3603	2421.5022	2.4215	2.595	0.0000	0.0000
2026/05/22	2043	05/08/2027		Bond Future	129.0553	129.0553	129.0037	129.0037	0.040	0.0000	0.0000
2026/05/22	2043	05/08/2027	129.56 Call	Bond Future	3472.0038	3.4720	3459.3994	3.4594	0.363	0.0000	0.0000
2026/05/22	2043	05/08/2027	129.56 Put	Bond Future	3976.7338	3.9767	4015.6694	4.0157	0.979	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.25 Call	Bond Future	1338.0000	1.3380	1790.4600	1.7905	33.816	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.25 Put	Bond Future	4041.0900	4.0411	3290.6100	3.2906	18.571	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.00 Call	Bond Future	746.8500	0.7469	1078.3400	1.0783	44.385	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.00 Put	Bond Future	5560.6400	5.5606	4689.1900	4.6892	15.672	0.0000	0.0000
2026/05/22	2044	06/08/2026		Bond Future	9.5826	93.2848	9.4328	94.4877	1.563	0.0000	0.0000
2026/05/22	2044	06/08/2026	12.42 Call	Bond Future	18972.8300	18.9728	20170.4000	20.1704	6.312	0.0000	0.0000
2026/05/22	2044	06/08/2026	12.42 Put	Bond Future	17.6100	0.0176	12.2400	0.0122	30.494	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.75 Call	Bond Future	3304.7000	3.3047	4026.5400	4.0265	21.843	0.0000	0.0000
2026/05/22	2044	06/08/2026	9.75 Put	Bond Future	1987.0900	1.9871	1505.9900	1.5060	24.211	0.0000	0.0000
2026/05/22	2044	05/11/2026		Bond Future	9.6419	94.9768	9.4837	96.2325	1.641	0.0000	0.0000
2026/05/22	2044	05/11/2026	11.34 Call	Bond Future	12719.7800	12.7198	13802.1100	13.8021	8.509	0.0000	0.0000
2026/05/22	2044	05/11/2026	11.34 Put	Bond Future	715.9500	0.7160	542.6700	0.5427	24.203	0.0000	0.0000
2026/05/22	2044	04/02/2027		Bond Future	9.6963	92.4094	9.5267	93.7392	1.749	0.0000	0.0000
2026/05/22	2044	04/02/2027	10.18 Call	Bond Future	6509.9000	6.5099	7328.7000	7.3287	12.578	0.0000	0.0000
2026/05/22	2044	04/02/2027	10.18 Put	Bond Future	2869.3800	2.8694	2358.3800	2.3584	17.809	0.0000	0.0000
2026/05/22	2044	06/05/2027		Bond Future	9.7513	94.2125	9.5694	95.6228	1.865	0.0000	0.0000
2026/05/22	2044	06/05/2027	9.08 Call	Bond Future	2457.4100	2.4574	3014.8800	3.0149	22.685	0.0000	0.0000
2026/05/22	2044	06/05/2027	9.08 Put	Bond Future	7826.7700	7.8268	6973.9200	6.9739	10.897	0.0000	0.0000
2026/05/22	2044	05/08/2027		Bond Future	9.8269	91.5539	9.6321	93.0431	1.983	0.0000	0.0000
2026/05/22	2044	05/08/2027	9.44 Call	Bond Future	3735.7700	3.7358	4410.9600	4.4110	18.074	0.0000	0.0000
2026/05/22	2044	05/08/2027	9.44 Put	Bond Future	6728.3500	6.7284	5914.3600	5.9144	12.098	0.0000	0.0000
2026/05/22	2046	06/08/2026		Bond Future	145.8770	145.8770	145.1327	145.1327	0.510	0.0000	0.0000
2026/05/22	2046	06/08/2026	122.38 Call	Bond Future	23497.0000	23.4970	22752.7400	22.7527	3.167	0.0000	0.0000
2026/05/22	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	
2026/05/22	2046	05/11/2026		Bond Future	146.2048	146.2048	145.4931	145.4931	0.487	0.0000	0.0000
2026/05/22	2046	05/11/2026	125.48 Call	Bond Future	20724.8200	20.7248	20013.1300	20.0131	3.434	0.0000	0.0000
2026/05/22	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2046	04/02/2027		Bond Future	149.0337	149.0337	148.3841	148.3841	0.436	0.0000	0.0000
2026/05/22	2046	04/02/2027	131.09 Call	Bond Future	17943.6700	17.9437	17294.0800	17.2941	3.620	0.0000	0.0000
2026/05/22	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2046	06/05/2027		Bond Future	149.5661	149.5661	148.9880	148.9880	0.387	0.0000	0.0000
2026/05/22	2046	06/05/2027	148.99 Call	Bond Future	576.1300	0.5761	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/22	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	2.0200	0.0020	100.000	0.0000	0.0000
2026/05/22	2046	05/08/2027		Bond Future	152.3435	152.3435	151.8370	151.8370	0.332	0.0000	0.0000
2026/05/22	2046	05/08/2027	149.17 Call	Bond Future	3173.5000	3.1735	2666.9900	2.6670	15.961	0.0000	0.0000
2026/05/22	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2050	06/08/2026		Bond Future	147.1577	147.1577	147.1642	147.1642	0.004	0.0000	0.0000
2026/05/22	2050	06/08/2026	123.27 Call	Bond Future	23887.6900	23.8877	23894.1600	23.8942	0.027	0.0000	0.0000
2026/05/22	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2050	05/11/2026		Bond Future	149.8618	149.8618	149.9161	149.9161	0.036	0.0000	0.0000
2026/05/22	2050	05/11/2026	123.84 Call	Bond Future	26021.8100	26.0218	26076.0500	26.0761	0.208	0.0000	0.0000
2026/05/22	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2050	04/02/2027		Bond Future	150.2408	150.2408	150.3730	150.3730	0.088	0.0000	0.0000
2026/05/22	2050	04/02/2027	132.39 Call	Bond Future	17850.8100	17.8508	17982.9900	17.9830	0.740	0.0000	0.0000
2026/05/22	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2050	06/05/2027		Bond Future	153.2043	153.2043	153.4258	153.4258	0.145	0.0000	0.0000
2026/05/22	2050	06/05/2027	150.46 Call	Bond Future	2744.3200	2.7443	2965.8000	2.9658	8.070	0.0000	0.0000
2026/05/22	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	2050	05/08/2027		Bond Future	153.4719	153.4719	153.7808	153.7808	0.201	0.0000	0.0000
2026/05/22	2050	05/08/2027	152.97 Call	Bond Future	501.9000	0.5019	810.7500	0.8108	61.536	0.0000	0.0000
2026/05/22	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	AL37	06/08/2026		Index Future	1278.8610	1278.8610	1281.6800	1281.6800	0.220	0.0000	0.0000
2026/05/22	AL37	05/11/2026		Index Future	1302.3090	1302.3090	1305.5930	1305.5930	0.252	0.0000	0.0000
2026/05/22	AL37	04/02/2027		Index Future	1327.2000	1327.2000	1331.2230	1331.2230	0.303	0.0000	0.0000
2026/05/22	AL37	06/05/2027		Index Future	1353.0780	1353.0780	1357.9430	1357.9430	0.360	0.0000	0.0000
2026/05/22	AL37	05/08/2027		Index Future	1377.6740	1377.6740	1383.3700	1383.3700	0.413	0.0000	0.0000
2026/05/22	AL7T	06/08/2026		Index Future	1648.6770	1648.6770	1656.1850	1656.1850	0.455	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	
2026/05/22	AL7T	05/11/2026		Index Future	1678.9060	1678.9060	1687.0850	1687.0850	0.487	0.0000	0.0000
2026/05/22	AL7T	04/02/2027		Index Future	1710.9950	1710.9950	1720.2040	1720.2040	0.538	0.0000	0.0000
2026/05/22	AL7T	06/05/2027		Index Future	1744.3560	1744.3560	1754.7310	1754.7310	0.595	0.0000	0.0000
2026/05/22	AL7T	05/08/2027		Index Future	1776.0650	1776.0650	1787.5890	1787.5890	0.649	0.0000	0.0000
2026/05/22	ALBI	06/08/2026		Index Future	1390.2970	1390.2970	1399.4390	1399.4390	0.658	0.0000	0.0000
2026/05/22	ALBI	05/11/2026		Index Future	1415.7890	1415.7890	1425.5480	1425.5480	0.689	0.0000	0.0000
2026/05/22	ALBI	04/02/2027		Index Future	1442.8480	1442.8480	1453.5330	1453.5330	0.741	0.0000	0.0000
2026/05/22	ALBI	06/05/2027		Index Future	1470.9810	1470.9810	1482.7080	1482.7080	0.797	0.0000	0.0000
2026/05/22	ALBI	05/08/2027		Index Future	1497.7210	1497.7210	1510.4720	1510.4720	0.851	0.0000	0.0000
2026/05/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	C219	31/03/2029		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
2026/05/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	06/08/2026		Bond Future	9.2854	93.9175	9.2115	94.2738	0.795	0.0000
2026/05/22	ES33	06/08/2026	12.02 Call	Bond Future	12048.8300	12.0488	12405.1500	12.4052	2.957	0.0000
2026/05/22	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	05/11/2026		Bond Future	9.3694	91.8505	9.2856	92.2432	0.894	0.0000
2026/05/22	ES33	05/11/2026	10.83 Call	Bond Future	6522.0800	6.5221	6914.8500	6.9149	6.022	0.0000
2026/05/22	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	04/02/2027		Bond Future	9.4487	93.6281	9.3502	94.0767	1.043	0.0000
2026/05/22	ES33	04/02/2027	9.70 Call	Bond Future	1131.5200	1.1315	1580.1600	1.5802	39.649	0.0000
2026/05/22	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	06/05/2027		Bond Future	9.5214	91.6790	9.4058	92.1898	1.214	0.0000
2026/05/22	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	06/05/2027	8.80 Put	Bond Future	3246.2700	3.2463	2735.5200	2.7355	15.733	0.0000
2026/05/22	ES33	05/08/2027		Bond Future	9.6286	93.3785	9.4948	93.9500	1.389	0.0000
2026/05/22	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/22	ES33	05/08/2027	9.27 Put	Bond Future	1541.9200	1.5419	970.3900	0.9704	37.066	0.0000
2026/05/22	ES42	06/08/2026		Bond Future	9.8721	91.6690	9.7530	92.5398	1.206	0.0000
2026/05/22	ES42	06/08/2026	12.65 Call	Bond Future	17194.6800	17.1947	18065.4400	18.0654	5.064	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	
2026/05/22	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	ES42	05/11/2026		Bond Future	9.9433	89.0897	9.8162	90.0061	1.278	0.0000	0.0000
2026/05/22	ES42	05/11/2026	11.66 Call	Bond Future	11124.9200	11.1249	12041.2700	12.0413	8.237	0.0000	0.0000
2026/05/22	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	ES42	04/02/2027		Bond Future	10.0086	90.8142	9.8707	91.7958	1.378	0.0000	0.0000
2026/05/22	ES42	04/02/2027	10.29 Call	Bond Future	1954.3200	1.9543	2935.8800	2.9359	50.225	0.0000	0.0000
2026/05/22	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	ES42	06/05/2027		Bond Future	10.0726	88.3412	9.9226	89.3948	1.489	0.0000	0.0000
2026/05/22	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	ES42	06/05/2027	9.33 Put	Bond Future	5401.1500	5.4012	4347.5900	4.3476	19.506	0.0000	0.0000
2026/05/22	ES42	05/08/2027		Bond Future	10.1559	89.9767	9.9936	91.0998	1.598	0.0000	0.0000
2026/05/22	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	ES42	05/08/2027	9.84 Put	Bond Future	2205.3100	2.2053	1082.2100	1.0822	50.927	0.0000	0.0000
2026/05/22	GOVI	06/08/2026		GOVI	1363.2000	1363.2000	1372.5300	1372.5300	0.684	0.0000	0.0000
2026/05/22	GOVI	06/08/2026	1,189. Call 00	GOVI	1742000.0000	174.2000	1835300.0000	183.5300	5.356	0.0000	0.0000
2026/05/22	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	GOVI	05/11/2026		GOVI	1388.1950	1388.1950	1398.1370	1398.1370	0.716	0.0000	0.0000
2026/05/22	GOVI	05/11/2026	1,277. Call 00	GOVI	1111950.0000	111.1950	1211370.0000	121.1370	8.941	0.0000	0.0000
2026/05/22	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	GOVI	04/02/2027		GOVI	1414.7270	1414.7270	1425.5840	1425.5840	0.767	0.0000	0.0000
2026/05/22	GOVI	04/02/2027	1,369. Call 00	GOVI	457270.0000	45.7270	565840.0000	56.5840	23.743	0.0000	0.0000
2026/05/22	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	GOVI	06/05/2027		GOVI	1442.3120	1442.3120	1454.1980	1454.1980	0.824	0.0000	0.0000
2026/05/22	GOVI	06/05/2027	1,427. Call 00	GOVI	153120.0000	15.3120	271980.0000	27.1980	77.625	0.0000	0.0000
2026/05/22	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	GOVI	05/08/2027		GOVI	1468.5300	1468.5300	1481.4280	1481.4280	0.878	0.0000	0.0000
2026/05/22	GOVI	05/08/2027	1,465. Call 00	GOVI	35300.0000	3.5300	164280.0000	16.4280	365.382	0.0000	0.0000
2026/05/22	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/05/22	I258	06/08/2026		Bond Future	133.3210	133.3210	132.8712	132.8712	0.337	0.0000	0.0000
2026/05/22	I258	06/08/2026	112.95 Call	Bond Future	20372.1746	20.3722	19922.9021	19.9229	2.205	0.0000	0.0000
2026/05/22	I258	06/08/2026	112.95 Put	Bond Future	1.1346	0.0011	1.6721	0.0017	47.369	0.0000	0.0000
2026/05/22	I258	05/11/2026		Bond Future	135.7712	135.7712	135.3559	135.3559	0.306	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	
2026/05/22	I258	05/11/2026	114.95 Call	Bond Future	20854.7848	20.8548	20447.6369	20.4476	1.952	0.0000	0.0000
2026/05/22	I258	05/11/2026	114.95 Put	Bond Future	33.6048	0.0336	41.7269	0.0417	24.169	0.0000	0.0000
2026/05/22	I258	04/02/2027		Bond Future	135.4600	135.4600	135.1066	135.1066	0.261	0.0000	0.0000
2026/05/22	I258	04/02/2027	118.90 Call	Bond Future	16891.5517	16.8916	16583.0696	16.5831	1.826	0.0000	0.0000
2026/05/22	I258	04/02/2027	118.90 Put	Bond Future	331.5117	0.3315	376.4396	0.3764	13.552	0.0000	0.0000
2026/05/22	I258	06/05/2027		Bond Future	138.1322	138.1322	137.8500	137.8500	0.204	0.0000	0.0000
2026/05/22	I258	06/05/2027	134.78 Call	Bond Future	7078.6257	7.0786	6980.4302	6.9804	1.387	0.0000	0.0000
2026/05/22	I258	06/05/2027	134.78 Put	Bond Future	3726.4057	3.7264	3910.4502	3.9105	4.939	0.0000	0.0000
2026/05/22	I258	05/08/2027		Bond Future	137.6933	137.6933	137.4805	137.4805	0.155	0.0000	0.0000
2026/05/22	I258	05/08/2027	138.93 Call	Bond Future	5312.8618	5.3129	5281.1627	5.2812	0.597	0.0000	0.0000
2026/05/22	I258	05/08/2027	138.93 Put	Bond Future	6549.6018	6.5496	6730.6827	6.7307	2.765	0.0000	0.0000
2026/05/22	IGOV	06/08/2026		Index Future	453.6760	453.6760	452.8660	452.8660	0.179	0.0000	0.0000
2026/05/22	IGOV	05/11/2026		Index Future	462.1040	462.1040	461.4250	461.4250	0.147	0.0000	0.0000
2026/05/22	IGOV	04/02/2027		Index Future	471.0440	471.0440	470.5900	470.5900	0.096	0.0000	0.0000
2026/05/22	IGOV	06/05/2027		Index Future	480.3340	480.3340	480.1410	480.1410	0.040	0.0000	0.0000
2026/05/22	IGOV	05/08/2027		Index Future	489.1690	489.1690	489.2350	489.2350	0.013	0.0000	0.0000
2026/05/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/22	R033	06/08/2026		Bond Future	8.6255	110.4753	8.5620	110.8052	0.736	0.0000	0.0000
2026/05/22	R033	06/08/2026	10.25 Call	Bond Future	8120.1900	8.1202	8437.2200	8.4372	3.904	0.0000	0.0000
2026/05/22	R033	06/08/2026	10.25 Put	Bond Future	99.1400	0.0991	86.2600	0.0863	12.992	0.0000	0.0000
2026/05/22	R033	05/11/2026		Bond Future	8.6879	107.4378	8.6141	107.8089	0.849	0.0000	0.0000
2026/05/22	R033	05/11/2026	9.33 Call	Bond Future	4187.4400	4.1874	4443.2500	4.4433	6.109	0.0000	0.0000
2026/05/22	R033	05/11/2026	9.33 Put	Bond Future	1026.5400	1.0265	911.2200	0.9112	11.234	0.0000	0.0000
2026/05/22	R033	04/02/2027		Bond Future	8.7402	109.4924	8.6508	109.9272	1.024	0.0000	0.0000
2026/05/22	R033	04/02/2027	8.65 Call	Bond Future	2169.3400	2.1693	2377.5000	2.3775	9.596	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	
2026/05/22	R033	04/02/2027	8.65 Put	Bond Future	2607.9200	2.6079	2381.2500	2.3813	8.692	0.0000	0.0000
2026/05/22	R033	06/05/2027		Bond Future	8.7874	106.5844	8.6796	107.0903	1.227	0.0000	0.0000
2026/05/22	R033	06/05/2027	7.93 Call	Bond Future	1020.1700	1.0202	1203.7800	1.2038	17.998	0.0000	0.0000
2026/05/22	R033	06/05/2027	7.93 Put	Bond Future	5129.2400	5.1292	4806.9100	4.8069	6.284	0.0000	0.0000
2026/05/22	R033	05/08/2027		Bond Future	8.8712	108.5357	8.7438	109.1107	1.436	0.0000	0.0000
2026/05/22	R033	05/08/2027	8.54 Call	Bond Future	2065.3500	2.0654	2329.0900	2.3291	12.770	0.0000	0.0000
2026/05/22	R033	05/08/2027	8.54 Put	Bond Future	3568.3200	3.5683	3257.1000	3.2571	8.722	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.70 Put	Bond Future	6934.2800	6.9343	6545.6700	6.5457	5.604	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.70 Call	Bond Future	111.8400	0.1118	159.7700	0.1598	42.856	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.90 Put	Bond Future	5737.3600	5.7374	5369.7900	5.3698	6.407	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.90 Call	Bond Future	198.2500	0.1983	267.2200	0.2672	34.789	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.34 Call	Bond Future	643.9200	0.6439	777.8600	0.7779	20.801	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.34 Put	Bond Future	3428.5800	3.4286	3125.9800	3.1260	8.826	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.95 Put	Bond Future	5450.4000	5.4504	5088.9700	5.0890	6.631	0.0000	0.0000
2026/05/22	R035	06/08/2026	7.95 Call	Bond Future	229.0300	0.2290	304.1400	0.3041	32.795	0.0000	0.0000
2026/05/22	R035	06/08/2026	10.22 Put	Bond Future	165.4200	0.1654	141.6500	0.1417	14.369	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.72 Call	Bond Future	5663.6400	5.6636	6039.5800	6.0396	6.638	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.72 Put	Bond Future	389.1500	0.3892	328.5500	0.3286	15.572	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.22 Put	Bond Future	894.9600	0.8950	767.1300	0.7671	14.283	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.22 Call	Bond Future	3347.2500	3.3473	3655.9600	3.6560	9.223	0.0000	0.0000
2026/05/22	R035	06/08/2026	10.13 Call	Bond Future	7702.8400	7.7028	8110.9400	8.1109	5.298	0.0000	0.0000
2026/05/22	R035	06/08/2026	10.13 Put	Bond Future	192.9300	0.1929	164.4900	0.1645	14.741	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.63 Call	Bond Future	5226.9400	5.2269	5593.6500	5.5937	7.016	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.63 Put	Bond Future	452.5400	0.4525	382.7100	0.3827	15.431	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.13 Put	Bond Future	1037.3000	1.0373	894.1500	0.8942	13.800	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.13 Call	Bond Future	2970.0700	2.9701	3263.4600	3.2635	9.878	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.29 Put	Bond Future	3658.2000	3.6582	3346.7500	3.3468	8.514	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.29 Call	Bond Future	565.2300	0.5652	690.3200	0.6903	22.131	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.79 Put	Bond Future	1785.0800	1.7851	1574.1300	1.5741	11.817	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.79 Call	Bond Future	1722.5700	1.7226	1948.1600	1.9482	13.096	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.39 Call	Bond Future	4099.7100	4.0997	4435.7200	4.4357	8.196	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.39 Put	Bond Future	675.7700	0.6758	575.2400	0.5752	14.876	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.71 Call	Bond Future	5614.9100	5.6149	5989.7400	5.9897	6.676	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.71 Put	Bond Future	395.8200	0.3958	334.1100	0.3341	15.590	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.21 Call	Bond Future	3304.4300	3.3044	3611.6000	3.6116	9.296	0.0000	0.0000
2026/05/22	R035	06/08/2026	9.21 Put	Bond Future	909.6800	0.9097	780.3100	0.7803	14.221	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.71 Put	Bond Future	2019.2900	2.0193	1790.9800	1.7910	11.306	0.0000	0.0000
2026/05/22	R035	06/08/2026	8.71 Call	Bond Future	1479.6900	1.4797	1687.9200	1.6879	14.073	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	
2026/05/22	R035	06/08/2026	10.22 Call	Bond Future	8156.8000	8.1568	8569.5700	8.5696	5.060	0.0000	0.0000
2026/05/22	R035	06/08/2026		Bond Future	8.8005	104.4115	8.7272	104.8480	0.833	0.0000	0.0000
2026/05/22	R035	06/08/2026	11.06 Call	Bond Future	12361.4700	12.3615	12794.4400	12.7944	3.503	0.0000	0.0000
2026/05/22	R035	06/08/2026	11.06 Put	Bond Future	30.7300	0.0307	27.1600	0.0272	11.617	0.0000	0.0000
2026/05/22	R035	05/11/2026		Bond Future	8.8601	101.8043	8.7780	102.2819	0.927	0.0000	0.0000
2026/05/22	R035	05/11/2026	10.03 Call	Bond Future	7188.2700	7.1883	7578.6700	7.5787	5.431	0.0000	0.0000
2026/05/22	R035	05/11/2026	10.03 Put	Bond Future	692.4400	0.6924	605.3000	0.6053	12.584	0.0000	0.0000
2026/05/22	R035	05/11/2026	9.80 Call	Bond Future	6142.9400	6.1429	6511.0200	6.5110	5.992	0.0000	0.0000
2026/05/22	R035	05/11/2026	9.80 Put	Bond Future	879.9000	0.8799	770.4400	0.7704	12.440	0.0000	0.0000
2026/05/22	R035	05/11/2026	9.30 Call	Bond Future	4002.1600	4.0022	4309.0600	4.3091	7.668	0.0000	0.0000
2026/05/22	R035	05/11/2026	9.30 Put	Bond Future	1492.8600	1.4929	1322.2200	1.3222	11.430	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.80 Put	Bond Future	2560.2200	2.5602	2314.7600	2.3148	9.587	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.80 Call	Bond Future	2211.2000	2.2112	2443.2800	2.4433	10.496	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.97 Call	Bond Future	2766.0600	2.7661	3023.1700	3.0232	9.295	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.97 Put	Bond Future	2131.2400	2.1312	1910.8100	1.9108	10.343	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.47 Call	Bond Future	1339.1700	1.3392	1522.9100	1.5229	13.720	0.0000	0.0000
2026/05/22	R035	05/11/2026	8.47 Put	Bond Future	3634.1200	3.6341	3340.3200	3.3403	8.084	0.0000	0.0000
2026/05/22	R035	05/11/2026	7.97 Put	Bond Future	5907.0600	5.9071	5557.5200	5.5575	5.917	0.0000	0.0000
2026/05/22	R035	05/11/2026	7.97 Call	Bond Future	570.2300	0.5702	698.2300	0.6982	22.447	0.0000	0.0000
2026/05/22	R035	04/02/2027	7.70 Put	Bond Future	7753.1900	7.7532	7383.2600	7.3833	4.771	0.0000	0.0000
2026/05/22	R035	04/02/2027	7.70 Call	Bond Future	585.1700	0.5852	755.4500	0.7555	29.099	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.20 Put	Bond Future	5279.5900	5.2796	4938.0100	4.9380	6.470	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.20 Call	Bond Future	1145.1600	1.1452	1343.7900	1.3438	17.345	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.85 Call	Bond Future	2650.2700	2.6503	2914.1300	2.9141	9.956	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.85 Put	Bond Future	3003.8600	3.0039	2727.5100	2.7275	9.200	0.0000	0.0000
2026/05/22	R035	04/02/2027		Bond Future	8.9124	103.7509	8.8172	104.2911	1.068	0.0000	0.0000
2026/05/22	R035	04/02/2027	9.02 Call	Bond Future	3193.1100	3.1931	3477.4500	3.4775	8.905	0.0000	0.0000
2026/05/22	R035	04/02/2027	9.02 Put	Bond Future	2587.1500	2.5872	2331.2800	2.3313	9.890	0.0000	0.0000
2026/05/22	R035	04/02/2027	9.43 Call	Bond Future	4692.1700	4.6922	5033.6600	5.0337	7.278	0.0000	0.0000
2026/05/22	R035	04/02/2027	9.43 Put	Bond Future	1820.3200	1.8203	1621.6000	1.6216	10.917	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.93 Call	Bond Future	2899.7900	2.8998	3172.8500	3.1729	9.417	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.93 Put	Bond Future	2800.3400	2.8003	2533.1900	2.5332	9.540	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.43 Put	Bond Future	4343.0400	4.3430	4019.0100	4.0190	7.461	0.0000	0.0000
2026/05/22	R035	04/02/2027	8.43 Call	Bond Future	1567.0700	1.5671	1783.2500	1.7833	13.795	0.0000	0.0000
2026/05/22	R035	06/05/2027		Bond Future	8.9553	101.2691	8.8453	101.8785	1.229	0.0000	0.0000
2026/05/22	R035	06/05/2027	8.25 Call	Bond Future	1488.0300	1.4880	1722.0800	1.7221	15.729	0.0000	0.0000
2026/05/22	R035	06/05/2027	8.25 Put	Bond Future	5478.7900	5.4788	5103.3700	5.1034	6.852	0.0000	0.0000
2026/05/22	R035	05/08/2027		Bond Future	9.0273	103.1244	8.9016	103.8018	1.393	0.0000	0.0000
2026/05/22	R035	05/08/2027	8.72 Call	Bond Future	2566.6200	2.5666	2884.6100	2.8846	12.389	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	
2026/05/22	R035	05/08/2027	8.72 Put	Bond Future	4232.8800	4.2329	3873.4700	3.8735	8.491	0.0000	0.0000
2026/05/22	R038	06/08/2026		Bond Future	9.2333	115.5163	9.1499	116.1531	0.903	0.0000	0.0000
2026/05/22	R038	06/08/2026	11.77 Call	Bond Future	17180.8000	17.1808	17812.8600	17.8129	3.679	0.0000	0.0000
2026/05/22	R038	06/08/2026	11.77 Put	Bond Future	21.3700	0.0214	16.7000	0.0167	21.853	0.0000	0.0000
2026/05/22	R038	05/11/2026		Bond Future	9.2993	112.1292	9.2078	112.8143	0.984	0.0000	0.0000
2026/05/22	R038	05/11/2026	10.72 Call	Bond Future	10683.3300	10.6833	11261.8200	11.2618	5.415	0.0000	0.0000
2026/05/22	R038	05/11/2026	10.72 Put	Bond Future	760.1000	0.7601	653.4300	0.6534	14.034	0.0000	0.0000
2026/05/22	R038	04/02/2027		Bond Future	9.3583	114.2734	9.2552	115.0311	1.102	0.0000	0.0000
2026/05/22	R038	04/02/2027	9.60 Call	Bond Future	4864.2300	4.8642	5285.3800	5.2854	8.658	0.0000	0.0000
2026/05/22	R038	04/02/2027	9.60 Put	Bond Future	3116.1500	3.1162	2779.6800	2.7797	10.798	0.0000	0.0000
2026/05/22	R038	06/05/2027		Bond Future	9.4138	111.0175	9.2976	111.8554	1.234	0.0000	0.0000
2026/05/22	R038	06/05/2027	8.71 Call	Bond Future	2064.0300	2.0640	2393.5500	2.3936	15.965	0.0000	0.0000
2026/05/22	R038	06/05/2027	8.71 Put	Bond Future	7277.0500	7.2771	6768.6700	6.7687	6.986	0.0000	0.0000
2026/05/22	R038	05/08/2027		Bond Future	9.4940	113.0497	9.3643	113.9653	1.366	0.0000	0.0000
2026/05/22	R038	05/08/2027	9.15 Call	Bond Future	3442.7500	3.4428	3868.7400	3.8687	12.374	0.0000	0.0000
2026/05/22	R038	05/08/2027	9.15 Put	Bond Future	5894.0900	5.8941	5404.4400	5.4044	8.307	0.0000	0.0000
2026/05/22	R053	06/08/2026	8.10 Put	Bond Future	17269.8800	17.2699	15741.7400	15.7417	8.849	0.0000	0.0000
2026/05/22	R053	06/08/2026	8.10 Call	Bond Future	137.7000	0.1377	275.3600	0.2754	99.971	0.0000	0.0000
2026/05/22	R053	06/08/2026	8.60 Put	Bond Future	10835.5300	10.8355	9463.7500	9.4638	12.660	0.0000	0.0000
2026/05/22	R053	06/08/2026	8.60 Call	Bond Future	532.7700	0.5328	826.7900	0.8268	55.187	0.0000	0.0000
2026/05/22	R053	06/08/2026	9.10 Call	Bond Future	1848.7900	1.8488	2451.8400	2.4518	32.619	0.0000	0.0000
2026/05/22	R053	06/08/2026	9.10 Put	Bond Future	5864.3600	5.8644	4801.6100	4.8016	18.122	0.0000	0.0000
2026/05/22	R053	06/08/2026		Bond Future	9.4420	125.3690	9.2978	127.0348	1.527	0.0000	0.0000
2026/05/22	R053	06/08/2026	12.28 Call	Bond Future	26286.0100	26.2860	27945.5500	27.9456	6.313	0.0000	0.0000
2026/05/22	R053	06/08/2026	12.28 Put	Bond Future	28.3100	0.0283	22.0500	0.0221	22.112	0.0000	0.0000
2026/05/22	R053	06/08/2026	9.60 Call	Bond Future	4636.2400	4.6362	5617.0300	5.6170	21.155	0.0000	0.0000
2026/05/22	R053	06/08/2026	9.60 Put	Bond Future	2854.3300	2.8543	2169.3200	2.1693	23.999	0.0000	0.0000
2026/05/22	R053	05/11/2026		Bond Future	9.4947	121.7823	9.3428	123.5187	1.600	0.0000	0.0000
2026/05/22	R053	05/11/2026	11.21 Call	Bond Future	17967.0500	17.9671	19526.9500	19.5270	8.682	0.0000	0.0000
2026/05/22	R053	05/11/2026	11.21 Put	Bond Future	960.4700	0.9605	783.9700	0.7840	18.376	0.0000	0.0000
2026/05/22	R053	04/02/2027		Bond Future	9.5418	124.1112	9.3798	125.9457	1.698	0.0000	0.0000
2026/05/22	R053	04/02/2027	9.99 Call	Bond Future	9011.9700	9.0120	10109.5100	10.1095	12.179	0.0000	0.0000
2026/05/22	R053	04/02/2027	9.99 Put	Bond Future	4174.0000	4.1740	3437.0300	3.4370	17.656	0.0000	0.0000
2026/05/22	R053	06/05/2027		Bond Future	9.5857	120.6688	9.4126	122.6109	1.806	0.0000	0.0000
2026/05/22	R053	06/05/2027	8.92 Call	Bond Future	3470.6700	3.4707	4209.3600	4.2094	21.284	0.0000	0.0000
2026/05/22	R053	06/05/2027	8.92 Put	Bond Future	11240.2500	11.2403	10036.9100	10.0369	10.706	0.0000	0.0000
2026/05/22	R053	05/08/2027		Bond Future	9.6462	122.8778	9.4617	124.9239	1.913	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	
2026/05/22	R053	05/08/2027	9.28 Call	Bond Future	5403.1900	5.4032	6307.5900	6.3076	16.738	0.0000	0.0000
2026/05/22	R053	05/08/2027	9.28 Put	Bond Future	9523.2700	9.5233	8381.6100	8.3816	11.988	0.0000	0.0000
2026/05/22	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/22	R186	06/08/2026	8.57 Call	Bond Future	49.3900	0.0494	49.0700	0.0491	0.648	0.0000	0.0000
2026/05/22	R186	06/08/2026	8.57 Put	Bond Future	49.3900	0.0494	49.0700	0.0491	0.648	0.0000	0.0000
2026/05/22	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/22	R186	05/11/2026	8.12 Call	Bond Future	36.1300	0.0361	36.0300	0.0360	0.277	0.0000	0.0000
2026/05/22	R186	05/11/2026	8.12 Put	Bond Future	36.1300	0.0361	36.0300	0.0360	0.277	0.0000	0.0000
2026/05/22	R202	06/08/2026		Bond Future	300.5416	300.5416	299.9648	299.9648	0.192	0.0000	0.0000
2026/05/22	R202	06/08/2026	278.86 Call	Bond Future	21681.5700	21.6816	21104.8000	21.1048	2.660	0.0000	0.0000
2026/05/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R202	05/11/2026		Bond Future	306.0644	306.0644	305.5735	305.5735	0.160	0.0000	0.0000
2026/05/22	R202	05/11/2026	280.46 Call	Bond Future	25604.3500	25.6044	25113.5100	25.1135	1.917	0.0000	0.0000
2026/05/22	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R202	04/02/2027		Bond Future	306.4157	306.4157	306.0718	306.0718	0.112	0.0000	0.0000
2026/05/22	R202	04/02/2027	294.73 Call	Bond Future	11685.7400	11.6857	11341.8200	11.3418	2.943	0.0000	0.0000
2026/05/22	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R202	06/05/2027		Bond Future	312.4596	312.4596	312.2850	312.2850	0.056	0.0000	0.0000
2026/05/22	R202	06/05/2027	306.99 Call	Bond Future	5469.6100	5.4696	5294.9600	5.2950	3.193	0.0000	0.0000
2026/05/22	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R202	05/08/2027		Bond Future	312.5644	312.5644	312.5554	312.5554	0.003	0.0000	0.0000
2026/05/22	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R202	05/08/2027	312.97 Put	Bond Future	405.5900	0.4056	414.5600	0.4146	2.212	0.0000	0.0000
2026/05/22	R209	06/08/2026		Bond Future	8.9649	85.0013	8.8920	85.4136	0.814	0.0000	0.0000
2026/05/22	R209	06/08/2026	11.39 Call	Bond Future	12357.8000	12.3578	12769.0700	12.7691	3.328	0.0000	0.0000
2026/05/22	R209	06/08/2026	11.39 Put	Bond Future	23.0500	0.0231	21.9300	0.0219	4.859	0.0000	0.0000
2026/05/22	R209	05/11/2026		Bond Future	9.0210	83.3922	8.9404	83.8392	0.893	0.0000	0.0000
2026/05/22	R209	05/11/2026	10.32 Call	Bond Future	7424.2300	7.4242	7802.9500	7.8030	5.101	0.0000	0.0000
2026/05/22	R209	05/11/2026	10.32 Put	Bond Future	619.1200	0.6191	550.8200	0.5508	11.032	0.0000	0.0000
2026/05/22	R209	04/02/2027		Bond Future	9.0697	84.9868	8.9781	85.4863	1.011	0.0000	0.0000
2026/05/22	R209	04/02/2027	9.28 Call	Bond Future	3474.5300	3.4745	3748.2200	3.7482	7.877	0.0000	0.0000
2026/05/22	R209	04/02/2027	9.28 Put	Bond Future	2342.8100	2.3428	2116.9900	2.1170	9.639	0.0000	0.0000
2026/05/22	R209	04/02/2027	8.96 Call	Bond Future	2479.4900	2.4795	2715.1300	2.7151	9.504	0.0000	0.0000
2026/05/22	R209	04/02/2027	8.96 Put	Bond Future	3077.9800	3.0780	2814.1100	2.8141	8.573	0.0000	0.0000
2026/05/22	R209	04/02/2027	8.03 Put	Bond Future	6640.3200	6.6403	6293.7100	6.2937	5.220	0.0000	0.0000
2026/05/22	R209	04/02/2027	8.03 Call	Bond Future	743.3200	0.7433	896.2200	0.8962	20.570	0.0000	0.0000
2026/05/22	R209	06/05/2027	9.32 Call	Bond Future	3785.0000	3.7850	4094.2000	4.0942	8.169	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	
2026/05/22	R209	06/05/2027	9.32 Put	Bond Future	2699.7600	2.6998	2450.9500	2.4510	9.216	0.0000	0.0000
2026/05/22	R209	06/05/2027	8.25 Put	Bond Future	6023.6300	6.0236	5674.2400	5.6742	5.800	0.0000	0.0000
2026/05/22	R209	06/05/2027	8.25 Call	Bond Future	1251.5700	1.2516	1460.1900	1.4602	16.669	0.0000	0.0000
2026/05/22	R209	06/05/2027		Bond Future	9.1146	83.4920	9.0103	84.0500	1.144	0.0000	0.0000
2026/05/22	R209	06/05/2027	8.41 Call	Bond Future	1490.8200	1.4908	1711.8200	1.7118	14.824	0.0000	0.0000
2026/05/22	R209	06/05/2027	8.41 Put	Bond Future	5354.2000	5.3542	5017.1900	5.0172	6.294	0.0000	0.0000
2026/05/22	R209	05/08/2027		Bond Future	9.1838	85.0218	9.0664	85.6368	1.278	0.0000	0.0000
2026/05/22	R209	05/08/2027	8.87 Call	Bond Future	2556.5500	2.5566	2842.3100	2.8423	11.178	0.0000	0.0000
2026/05/22	R209	05/08/2027	8.87 Put	Bond Future	4213.4100	4.2134	3884.1100	3.8841	7.816	0.0000	0.0000
2026/05/22	R210	06/08/2026		Bond Future	266.8086	266.8086	266.9574	266.9574	0.056	0.0000	0.0000
2026/05/22	R210	06/08/2026	259.84 Call	Bond Future	6968.6400	6.9686	7117.4300	7.1174	2.135	0.0000	0.0000
2026/05/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R210	05/11/2026		Bond Future	268.1448	268.1448	268.3817	268.3817	0.088	0.0000	0.0000
2026/05/22	R210	05/11/2026	253.33 Call	Bond Future	14814.7900	14.8148	15051.6700	15.0517	1.599	0.0000	0.0000
2026/05/22	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R210	04/02/2027		Bond Future	273.3329	273.3329	273.7140	273.7140	0.139	0.0000	0.0000
2026/05/22	R210	04/02/2027	266.03 Call	Bond Future	7302.9000	7.3029	7683.9600	7.6840	5.218	0.0000	0.0000
2026/05/22	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R210	06/05/2027		Bond Future	275.0751	275.0751	275.6193	275.6193	0.198	0.0000	0.0000
2026/05/22	R210	06/05/2027	271.13 Call	Bond Future	3945.0800	3.9451	4489.2500	4.4893	13.794	0.0000	0.0000
2026/05/22	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R210	05/08/2027		Bond Future	280.1844	280.1844	280.8910	280.8910	0.252	0.0000	0.0000
2026/05/22	R210	05/08/2027	276.01 Call	Bond Future	4174.4300	4.1744	4880.9600	4.8810	16.925	0.0000	0.0000
2026/05/22	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R213	06/08/2026		Bond Future	8.3691	98.0367	8.3103	98.2492	0.704	0.0000	0.0000
2026/05/22	R213	06/08/2026	9.69 Call	Bond Future	4733.3100	4.7333	4930.4900	4.9305	4.166	0.0000	0.0000
2026/05/22	R213	06/08/2026	9.69 Put	Bond Future	112.7900	0.1128	97.3900	0.0974	13.654	0.0000	0.0000
2026/05/22	R213	05/11/2026		Bond Future	8.4351	96.2648	8.3632	96.5123	0.852	0.0000	0.0000
2026/05/22	R213	05/11/2026	8.75 Call	Bond Future	2066.3700	2.0664	2209.7800	2.2098	6.940	0.0000	0.0000
2026/05/22	R213	05/11/2026	8.75 Put	Bond Future	990.9600	0.9910	886.8300	0.8868	10.508	0.0000	0.0000
2026/05/22	R213	04/02/2027		Bond Future	8.4900	98.1053	8.3975	98.4080	1.090	0.0000	0.0000
2026/05/22	R213	04/02/2027	8.14 Call	Bond Future	1006.8200	1.0068	1127.0900	1.1271	11.946	0.0000	0.0000
2026/05/22	R213	04/02/2027	8.14 Put	Bond Future	2158.4300	2.1584	1975.9900	1.9760	8.452	0.0000	0.0000
2026/05/22	R213	06/05/2027	9.25 Call	Bond Future	3208.7300	3.2087	3452.5900	3.4526	7.600	0.0000	0.0000
2026/05/22	R213	06/05/2027	9.25 Put	Bond Future	1014.1500	1.0142	893.8600	0.8939	11.861	0.0000	0.0000
2026/05/22	R213	06/05/2027	8.13 Put	Bond Future	2336.1600	2.3362	2122.4400	2.1224	9.148	0.0000	0.0000
2026/05/22	R213	06/05/2027	8.13 Call	Bond Future	1083.3000	1.0833	1233.7300	1.2337	13.886	0.0000	0.0000
2026/05/22	R213	06/05/2027		Bond Future	8.5313	96.4651	8.4140	96.8293	1.375	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	
2026/05/22	R213	06/05/2027	7.56 Call	Bond Future	514.8100	0.5148	629.7000	0.6297	22.317	0.0000	0.0000
2026/05/22	R213	06/05/2027	7.56 Put	Bond Future	3581.9200	3.5819	3332.6600	3.3327	6.959	0.0000	0.0000
2026/05/22	R213	05/08/2027		Bond Future	8.6229	98.2334	8.4777	98.6580	1.684	0.0000	0.0000
2026/05/22	R213	05/08/2027	8.27 Call	Bond Future	1246.6300	1.2466	1432.3000	1.4323	14.894	0.0000	0.0000
2026/05/22	R213	05/08/2027	8.27 Put	Bond Future	2282.7400	2.2827	2043.7400	2.0437	10.470	0.0000	0.0000
2026/05/22	R214	06/08/2026		Bond Future	9.4616	79.7592	9.3429	80.5369	1.255	0.0000	0.0000
2026/05/22	R214	06/08/2026	11.97 Call	Bond Future	14163.6300	14.1636	14936.9200	14.9369	5.460	0.0000	0.0000
2026/05/22	R214	06/08/2026	11.97 Put	Bond Future	30.2500	0.0303	25.8200	0.0258	14.645	0.0000	0.0000
2026/05/22	R214	05/11/2026		Bond Future	9.5219	77.9094	9.3956	78.7267	1.327	0.0000	0.0000
2026/05/22	R214	05/11/2026	10.97 Call	Bond Future	9251.9100	9.2519	9958.2300	9.9582	7.634	0.0000	0.0000
2026/05/22	R214	05/11/2026	10.97 Put	Bond Future	693.6500	0.6937	582.6600	0.5827	16.001	0.0000	0.0000
2026/05/22	R214	04/02/2027		Bond Future	9.5775	79.3990	9.4407	80.2731	1.428	0.0000	0.0000
2026/05/22	R214	04/02/2027	9.90 Call	Bond Future	4646.8000	4.6468	5144.5700	5.1446	10.712	0.0000	0.0000
2026/05/22	R214	04/02/2027	9.90 Put	Bond Future	2639.3200	2.6393	2263.0000	2.2630	14.258	0.0000	0.0000
2026/05/22	R214	06/05/2027		Bond Future	9.6261	77.6478	9.4780	78.5843	1.539	0.0000	0.0000
2026/05/22	R214	06/05/2027	8.88 Call	Bond Future	1821.9800	1.8220	2189.4100	2.1894	20.167	0.0000	0.0000
2026/05/22	R214	06/05/2027	8.88 Put	Bond Future	6704.7600	6.7048	6135.7600	6.1358	8.487	0.0000	0.0000
2026/05/22	R214	05/08/2027		Bond Future	9.6945	79.0707	9.5345	80.0680	1.650	0.0000	0.0000
2026/05/22	R214	05/08/2027	9.32 Call	Bond Future	3049.5800	3.0496	3504.1000	3.5041	14.904	0.0000	0.0000
2026/05/22	R214	05/08/2027	9.32 Put	Bond Future	5413.3800	5.4134	4870.6100	4.8706	10.026	0.0000	0.0000
2026/05/22	R248	06/08/2026	9.00 Call	Bond Future	917.9400	0.9179	1280.6800	1.2807	39.517	0.0000	0.0000
2026/05/22	R248	06/08/2026	9.00 Put	Bond Future	5590.2300	5.5902	4703.0900	4.7031	15.869	0.0000	0.0000
2026/05/22	R248	06/08/2026	10.00 Call	Bond Future	5288.2200	5.2882	6182.1500	6.1822	16.904	0.0000	0.0000
2026/05/22	R248	06/08/2026	10.00 Put	Bond Future	1346.8000	1.3468	990.8500	0.9909	26.429	0.0000	0.0000
2026/05/22	R248	06/08/2026		Bond Future	9.5240	96.8808	9.3798	98.1307	1.514	0.0000	0.0000
2026/05/22	R248	06/08/2026	12.37 Call	Bond Future	20052.5500	20.0526	21297.0600	21.2971	6.206	0.0000	0.0000
2026/05/22	R248	06/08/2026	12.37 Put	Bond Future	20.9600	0.0210	15.5900	0.0156	25.620	0.0000	0.0000
2026/05/22	R248	05/11/2026		Bond Future	9.5809	94.2004	9.4288	95.5039	1.587	0.0000	0.0000
2026/05/22	R248	05/11/2026	11.31 Call	Bond Future	13712.5200	13.7125	14872.4800	14.8725	8.459	0.0000	0.0000
2026/05/22	R248	05/11/2026	11.31 Put	Bond Future	736.8700	0.7369	593.3900	0.5934	19.472	0.0000	0.0000
2026/05/22	R248	04/02/2027		Bond Future	9.6333	96.0016	9.4708	97.3800	1.687	0.0000	0.0000
2026/05/22	R248	04/02/2027	10.11 Call	Bond Future	6959.3100	6.9593	7798.2300	7.7982	12.055	0.0000	0.0000
2026/05/22	R248	04/02/2027	10.11 Put	Bond Future	3097.9100	3.0979	2558.4600	2.5585	17.413	0.0000	0.0000
2026/05/22	R248	06/05/2027		Bond Future	9.6791	93.4322	9.5054	94.8922	1.794	0.0000	0.0000
2026/05/22	R248	06/05/2027	9.05 Call	Bond Future	2739.3000	2.7393	3341.1800	3.3412	21.972	0.0000	0.0000
2026/05/22	R248	06/05/2027	9.05 Put	Bond Future	8206.8800	8.2069	7348.6900	7.3487	10.457	0.0000	0.0000
2026/05/22	R248	05/08/2027		Bond Future	9.7425	95.1436	9.5572	96.6833	1.902	0.0000	0.0000
2026/05/22	R248	05/08/2027	9.37 Call	Bond Future	4074.6600	4.0747	4765.4400	4.7654	16.953	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	
2026/05/22	R248	05/08/2027	9.37 Put	Bond Future	7211.3400	7.2113	6362.4000	6.3624	11.772	0.0000	0.0000
2026/05/22	R2R9	06/08/2026		Bond Future	9.3378	107.5298	9.2597	108.1206	0.836	0.0000	0.0000
2026/05/22	R2R9	06/08/2026	101.74 Call	Bond Future	94410.3100	94.4103	95001.0800	95.0011	0.626	0.0000	0.0000
2026/05/22	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R2R9	05/11/2026		Bond Future	9.4033	104.5019	9.3178	105.1377	0.910	0.0000	0.0000
2026/05/22	R2R9	05/11/2026	98.56 Call	Bond Future	93531.8300	93.5318	94167.6500	94.1677	0.680	0.0000	0.0000
2026/05/22	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R2R9	04/02/2027		Bond Future	9.4622	106.5003	9.3660	107.2035	1.017	0.0000	0.0000
2026/05/22	R2R9	04/02/2027	9.89 Call	Bond Future	5514.7300	5.5147	5946.4100	5.9464	7.828	0.0000	0.0000
2026/05/22	R2R9	04/02/2027	9.89 Put	Bond Future	2466.9900	2.4670	2195.4400	2.1954	11.007	0.0000	0.0000
2026/05/22	R2R9	06/05/2027		Bond Future	9.5178	103.5971	9.4096	104.3751	1.137	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	8.83 Call	Bond Future	2160.9600	2.1610	2468.0700	2.4681	14.212	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	8.83 Put	Bond Future	7249.4000	7.2494	6778.4800	6.7785	6.496	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	9.64 Call	Bond Future	4831.7900	4.8318	5243.5800	5.2436	8.523	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	9.64 Put	Bond Future	3962.6100	3.9626	3596.3700	3.5964	9.242	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	8.94 Put	Bond Future	6673.2000	6.6732	6212.8100	6.2128	6.899	0.0000	0.0000
2026/05/22	R2R9	06/05/2027	8.94 Call	Bond Future	2421.8000	2.4218	2739.4400	2.7394	13.116	0.0000	0.0000
2026/05/22	R2R9	05/08/2027		Bond Future	9.5963	105.4936	9.4758	106.3441	1.256	0.0000	0.0000
2026/05/22	R2R9	05/08/2027	9.26 Call	Bond Future	3606.7200	3.6067	3979.6600	3.9797	10.340	0.0000	0.0000
2026/05/22	R2R9	05/08/2027	9.26 Put	Bond Future	6004.4300	6.0044	5526.8700	5.5269	7.953	0.0000	0.0000
2026/05/22	R4R2	06/08/2026		Bond Future	9.5483	108.3181	9.4138	109.4455	1.409	0.0000	0.0000
2026/05/22	R4R2	06/08/2026	102.06 Call	Bond Future	94900.8000	94.9008	96028.2200	96.0282	1.188	0.0000	0.0000
2026/05/22	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R4R2	05/11/2026		Bond Future	9.6144	105.1784	9.4712	106.3610	1.489	0.0000	0.0000
2026/05/22	R4R2	05/11/2026	98.76 Call	Bond Future	93955.8600	93.9559	95138.4300	95.1384	1.259	0.0000	0.0000
2026/05/22	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	R4R2	04/02/2027		Bond Future	9.6745	107.1898	9.5197	108.4509	1.601	0.0000	0.0000
2026/05/22	R4R2	04/02/2027	10.13 Call	Bond Future	6223.5200	6.2235	7155.0100	7.1550	14.967	0.0000	0.0000
2026/05/22	R4R2	04/02/2027	10.13 Put	Bond Future	2642.0700	2.6421	2312.4700	2.3125	12.475	0.0000	0.0000
2026/05/22	R4R2	06/05/2027		Bond Future	9.7316	104.1740	9.5638	105.5214	1.724	0.0000	0.0000
2026/05/22	R4R2	06/05/2027	9.00 Call	Bond Future	2626.4300	2.6264	3064.1100	3.0641	16.664	0.0000	0.0000
2026/05/22	R4R2	06/05/2027	9.00 Put	Bond Future	8696.8100	8.6968	7787.0600	7.7871	10.461	0.0000	0.0000
2026/05/22	R4R2	05/08/2027		Bond Future	9.8093	106.0809	9.6283	107.5120	1.846	0.0000	0.0000
2026/05/22	R4R2	05/08/2027	9.44 Call	Bond Future	4076.6500	4.0767	4695.8600	4.6959	15.189	0.0000	0.0000
2026/05/22	R4R2	05/08/2027	9.44 Put	Bond Future	7027.1700	7.0272	6215.3000	6.2153	11.553	0.0000	0.0000
2026/05/22	RR87	06/08/2026		Bond Future	7.3005	100.8574	7.2982	100.8582	0.031	0.0000	0.0000
2026/05/22	RR87	06/08/2026	6.53 Call	Bond Future	5.8379	0.0058	5.1283	0.0051	12.155	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	
2026/05/22	RR87	06/08/2026	6.53 Put	Bond Future	278.3479	0.2783	276.8283	0.2768	0.546	0.0000	0.0000
2026/05/22	RR87	05/11/2026		Bond Future	7.0509	102.6867	6.7584	102.7202	4.149	0.0000	0.0000
2026/05/22	RR87	05/11/2026	5.27 Call	Bond Future	0.3810	0.0004	1.5607	0.0016	309.592	0.0000	0.0000
2026/05/22	RR87	05/11/2026	5.27 Put	Bond Future	204.5910	0.2046	172.2807	0.1723	15.793	0.0000	0.0000
2026/05/22	RR88	06/08/2026		Bond Future	7.7003	104.2533	7.6931	104.2618	0.093	0.0000	0.0000
2026/05/22	RR88	06/08/2026	6.79 Call	Bond Future	22.3402	0.0223	21.6668	0.0217	3.015	0.0000	0.0000
2026/05/22	RR88	06/08/2026	6.79 Put	Bond Future	1115.8602	1.1159	1106.6268	1.1066	0.827	0.0000	0.0000
2026/05/22	RR88	05/11/2026		Bond Future	7.7607	105.4981	7.7200	105.5403	0.524	0.0000	0.0000
2026/05/22	RR88	05/11/2026	6.71 Call	Bond Future	45.5416	0.0455	48.3846	0.0484	6.243	0.0000	0.0000
2026/05/22	RR88	05/11/2026	6.71 Put	Bond Future	1144.4116	1.1444	1105.0446	1.1050	3.440	0.0000	0.0000
2026/05/22	RR88	04/02/2027		Bond Future	7.7665	103.6615	7.6481	103.7605	1.524	0.0000	0.0000
2026/05/22	RR88	04/02/2027	7.78 Call	Bond Future	434.1359	0.4341	398.8859	0.3989	8.120	0.0000	0.0000
2026/05/22	RR88	04/02/2027	7.78 Put	Bond Future	422.8359	0.4228	288.5459	0.2885	31.759	0.0000	0.0000
2026/05/22	RR88	06/05/2027		Bond Future	7.7184	105.6838	7.4492	105.8451	3.488	0.0000	0.0000
2026/05/22	RR88	06/05/2027	7.89 Call	Bond Future	560.5103	0.5605	435.7543	0.4358	22.258	0.0000	0.0000
2026/05/22	RR88	06/05/2027	7.89 Put	Bond Future	457.9303	0.4579	171.8543	0.1719	62.472	0.0000	0.0000
2026/05/22	RR88	05/08/2027		Bond Future	7.9326	102.3148	7.3174	102.5366	7.755	0.0000	0.0000
2026/05/22	RR88	05/08/2027	8.07 Call	Bond Future	576.7779	0.5768	350.4162	0.3504	39.246	0.0000	0.0000
2026/05/22	RR88	05/08/2027	8.07 Put	Bond Future	527.3679	0.5274	79.2462	0.0792	84.973	0.0000	0.0000
2026/05/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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