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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2026 TO 25/05/2026

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
2026/05/25	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/25	2029	06/08/2026		Bond Future	150.2778	150.2778	149.9955	0.188	0.0000	0.0000
2026/05/25	2029	06/08/2026	144.10 Call	Bond Future	6177.8000	6.1778	5895.4600	4.570	0.0000	0.0000
2026/05/25	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2029	05/11/2026		Bond Future	151.5901	151.5901	151.3022	0.190	0.0000	0.0000
2026/05/25	2029	05/11/2026	147.56 Call	Bond Future	4030.0800	4.0301	3742.1700	7.144	0.0000	0.0000
2026/05/25	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	
2026/05/25	2029	04/02/2027		Bond Future	154.6017	154.6017	154.3077	154.3077	0.190	0.0000	0.0000
2026/05/25	2029	04/02/2027	149.72 Call	Bond Future	4881.7200	4.8817	4587.6500	4.5877	6.024	0.0000	0.0000
2026/05/25	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2029	06/05/2027		Bond Future	156.2071	156.2071	155.9069	155.9069	0.192	0.0000	0.0000
2026/05/25	2029	06/05/2027	153.32 Call	Bond Future	2887.1400	2.8871	2586.8800	2.5869	10.400	0.0000	0.0000
2026/05/25	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2029	05/08/2027		Bond Future	159.1956	159.1956	158.8900	158.8900	0.192	0.0000	0.0000
2026/05/25	2029	05/08/2027	156.72 Call	Bond Future	2475.5700	2.4756	2170.0300	2.1700	12.342	0.0000	0.0000
2026/05/25	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2030	06/08/2026	7.21 Put	Bond Future	2902.0900	2.9021	2413.4500	2.4135	16.838	0.0000	0.0000
2026/05/25	2030	06/08/2026	7.21 Call	Bond Future	52.2800	0.0523	90.8400	0.0908	73.757	0.0000	0.0000
2026/05/25	2030	06/08/2026	7.71 Put	Bond Future	1587.2800	1.5873	1197.4700	1.1975	24.558	0.0000	0.0000
2026/05/25	2030	06/08/2026	7.71 Call	Bond Future	255.9500	0.2560	393.3400	0.3933	53.678	0.0000	0.0000
2026/05/25	2030	06/08/2026	8.06 Call	Bond Future	641.7600	0.6418	889.7100	0.8897	38.636	0.0000	0.0000
2026/05/25	2030	06/08/2026	8.06 Put	Bond Future	926.6300	0.9266	647.3800	0.6474	30.136	0.0000	0.0000
2026/05/25	2030	06/08/2026		Bond Future	8.1561	99.7928	7.9786	100.3200	2.176	0.0000	0.0000
2026/05/25	2030	06/08/2026	9.22 Call	Bond Future	3216.8300	3.2168	3691.1800	3.6912	14.746	0.0000	0.0000
2026/05/25	2030	06/08/2026	9.22 Put	Bond Future	127.7300	0.1277	74.8800	0.0749	41.376	0.0000	0.0000
2026/05/25	2030	05/11/2026		Bond Future	8.2020	101.6355	8.0093	102.1721	2.350	0.0000	0.0000
2026/05/25	2030	05/11/2026	8.39 Call	Bond Future	1385.4000	1.3854	1707.1400	1.7071	23.224	0.0000	0.0000
2026/05/25	2030	05/11/2026	8.39 Put	Bond Future	865.3500	0.8654	650.4100	0.6504	24.839	0.0000	0.0000
2026/05/25	2030	04/02/2027		Bond Future	8.2203	99.6239	8.0094	100.1708	2.566	0.0000	0.0000
2026/05/25	2030	04/02/2027	7.82 Call	Bond Future	680.7500	0.6808	892.2000	0.8922	31.061	0.0000	0.0000
2026/05/25	2030	04/02/2027	7.82 Put	Bond Future	1721.8600	1.7219	1386.4000	1.3864	19.482	0.0000	0.0000
2026/05/25	2030	06/05/2027		Bond Future	8.2356	101.6255	8.0031	102.1832	2.824	0.0000	0.0000
2026/05/25	2030	06/05/2027	7.27 Call	Bond Future	371.4400	0.3714	506.9100	0.5069	36.472	0.0000	0.0000
2026/05/25	2030	06/05/2027	7.27 Put	Bond Future	2713.1200	2.7131	2290.8500	2.2909	15.564	0.0000	0.0000
2026/05/25	2030	05/08/2027		Bond Future	8.3189	99.5356	8.0593	100.1042	3.120	0.0000	0.0000
2026/05/25	2030	05/08/2027	8.11 Call	Bond Future	1019.2400	1.0192	1290.2000	1.2902	26.585	0.0000	0.0000
2026/05/25	2030	05/08/2027	8.11 Put	Bond Future	1476.5100	1.4765	1178.8500	1.1789	20.160	0.0000	0.0000
2026/05/25	2031	06/08/2026		Bond Future	116.3274	116.3274	116.5782	116.5782	0.216	0.0000	0.0000
2026/05/25	2031	06/08/2026	113.81 Call	Bond Future	2539.3300	2.5393	2780.6300	2.7806	9.503	0.0000	0.0000
2026/05/25	2031	06/08/2026	113.81 Put	Bond Future	21.9400	0.0219	12.4100	0.0124	43.437	0.0000	0.0000
2026/05/25	2031	05/11/2026		Bond Future	118.5028	118.5028	118.7581	118.7581	0.215	0.0000	0.0000
2026/05/25	2031	05/11/2026	111.49 Call	Bond Future	7012.8200	7.0128	7268.1100	7.2681	3.640	0.0000	0.0000
2026/05/25	2031	05/11/2026	111.49 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/05/25	2031	04/02/2027		Bond Future	118.3626	118.3626	118.6226	118.6226	0.220	0.0000	0.0000
2026/05/25	2031	04/02/2027	116.18 Call	Bond Future	2377.9800	2.3780	2596.5000	2.5965	9.189	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	
2026/05/25	2031	04/02/2027	116.18 Put	Bond Future	195.4300	0.1954	153.8700	0.1539	21.266	0.0000	0.0000
2026/05/25	2031	06/05/2027		Bond Future	120.7659	120.7659	121.0310	121.0310	0.220	0.0000	0.0000
2026/05/25	2031	06/05/2027	116.87 Call	Bond Future	3945.4800	3.9455	4198.1200	4.1981	6.403	0.0000	0.0000
2026/05/25	2031	06/05/2027	116.87 Put	Bond Future	49.6300	0.0496	37.1400	0.0371	25.166	0.0000	0.0000
2026/05/25	2031	05/08/2027		Bond Future	120.5239	120.5239	120.7945	120.7945	0.225	0.0000	0.0000
2026/05/25	2031	05/08/2027	121.41 Call	Bond Future	645.0400	0.6450	747.0500	0.7471	15.815	0.0000	0.0000
2026/05/25	2031	05/08/2027	121.41 Put	Bond Future	1531.1400	1.5311	1362.5100	1.3625	11.013	0.0000	0.0000
2026/05/25	2032	06/08/2026		Bond Future	8.4570	102.0909	8.2731	102.9017	2.175	0.0000	0.0000
2026/05/25	2032	06/08/2026	10.12 Call	Bond Future	7052.5700	7.0526	7828.3600	7.8284	11.000	0.0000	0.0000
2026/05/25	2032	06/08/2026	10.12 Put	Bond Future	79.0400	0.0790	44.0400	0.0440	44.281	0.0000	0.0000
2026/05/25	2032	05/11/2026		Bond Future	8.5084	99.8160	8.3139	100.6416	2.286	0.0000	0.0000
2026/05/25	2032	05/11/2026	9.16 Call	Bond Future	3539.1200	3.5391	4147.1800	4.1472	17.181	0.0000	0.0000
2026/05/25	2032	05/11/2026	9.16 Put	Bond Future	833.6600	0.8337	616.1500	0.6162	26.091	0.0000	0.0000
2026/05/25	2032	04/02/2027		Bond Future	8.5428	101.7771	8.3367	102.6186	2.413	0.0000	0.0000
2026/05/25	2032	04/02/2027	8.48 Call	Bond Future	1846.5100	1.8465	2275.0600	2.2751	23.209	0.0000	0.0000
2026/05/25	2032	04/02/2027	8.48 Put	Bond Future	2102.0200	2.1020	1689.1100	1.6891	19.643	0.0000	0.0000
2026/05/25	2032	06/05/2027		Bond Future	8.5684	99.6592	8.3494	100.5174	2.556	0.0000	0.0000
2026/05/25	2032	06/05/2027	7.80 Call	Bond Future	963.7100	0.9637	1232.9100	1.2329	27.934	0.0000	0.0000
2026/05/25	2032	06/05/2027	7.80 Put	Bond Future	4015.2100	4.0152	3426.2300	3.4262	14.669	0.0000	0.0000
2026/05/25	2032	05/08/2027		Bond Future	8.6336	101.5401	8.4000	102.4148	2.706	0.0000	0.0000
2026/05/25	2032	05/08/2027	8.42 Call	Bond Future	1889.8000	1.8898	2306.9600	2.3070	22.074	0.0000	0.0000
2026/05/25	2032	05/08/2027	8.42 Put	Bond Future	2689.1400	2.6891	2231.5500	2.2316	17.016	0.0000	0.0000
2026/05/25	2033	06/08/2026		Bond Future	146.3846	146.3846	146.3901	146.3901	0.004	0.0000	0.0000
2026/05/25	2033	06/08/2026	134.25 Call	Bond Future	12134.6200	12.1346	12140.1100	12.1401	0.045	0.0000	0.0000
2026/05/25	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2033	05/11/2026		Bond Future	147.5206	147.5206	147.5259	147.5259	0.004	0.0000	0.0000
2026/05/25	2033	05/11/2026	137.26 Call	Bond Future	10260.5900	10.2606	10265.8700	10.2659	0.051	0.0000	0.0000
2026/05/25	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2033	04/02/2027		Bond Future	150.4513	150.4513	150.4563	150.4563	0.003	0.0000	0.0000
2026/05/25	2033	04/02/2027	142.71 Call	Bond Future	7741.3400	7.7413	7746.2600	7.7463	0.064	0.0000	0.0000
2026/05/25	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2033	06/05/2027		Bond Future	151.8672	151.8672	151.8720	151.8720	0.003	0.0000	0.0000
2026/05/25	2033	06/05/2027	151.21 Call	Bond Future	657.1900	0.6572	662.0400	0.6620	0.738	0.0000	0.0000
2026/05/25	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2033	05/08/2027		Bond Future	154.7727	154.7727	154.7781	154.7781	0.003	0.0000	0.0000
2026/05/25	2033	05/08/2027	153.15 Call	Bond Future	1622.7100	1.6227	1628.1200	1.6281	0.333	0.0000	0.0000
2026/05/25	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	
2026/05/25	2037	06/08/2026	9.30 Call	Bond Future	2872.4500	2.8725	3687.3800	3.6874	28.371	0.0000	0.0000
2026/05/25	2037	06/08/2026	9.30 Put	Bond Future	1331.0100	1.3310	888.1700	0.8882	33.271	0.0000	0.0000
2026/05/25	2037	06/08/2026	11.30 Call	Bond Future	13241.9200	13.2419	14479.2000	14.4792	9.344	0.0000	0.0000
2026/05/25	2037	06/08/2026	11.30 Put	Bond Future	41.9700	0.0420	21.4800	0.0215	48.821	0.0000	0.0000
2026/05/25	2037	06/08/2026	10.70 Call	Bond Future	10055.1000	10.0551	11252.3200	11.2523	11.907	0.0000	0.0000
2026/05/25	2037	06/08/2026	10.70 Put	Bond Future	137.8500	0.1379	77.3000	0.0773	43.925	0.0000	0.0000
2026/05/25	2037	06/08/2026	10.02 Put	Bond Future	408.5100	0.4085	245.5400	0.2455	39.894	0.0000	0.0000
2026/05/25	2037	06/08/2026	10.02 Call	Bond Future	6388.1700	6.3882	7482.9700	7.4830	17.138	0.0000	0.0000
2026/05/25	2037	06/08/2026		Bond Future	9.0605	96.5324	8.8688	97.7902	2.116	0.0000	0.0000
2026/05/25	2037	06/08/2026	11.71 Call	Bond Future	15359.5500	15.3596	16609.7800	16.6098	8.140	0.0000	0.0000
2026/05/25	2037	06/08/2026	11.71 Put	Bond Future	14.0900	0.0141	6.5500	0.0066	53.513	0.0000	0.0000
2026/05/25	2037	05/11/2026		Bond Future	9.1124	98.3149	8.9136	99.5957	2.181	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.62 Call	Bond Future	9568.6200	9.5686	10694.4600	10.6945	11.766	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.62 Put	Bond Future	551.3100	0.5513	396.4100	0.3964	28.097	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.83 Call	Bond Future	10630.0500	10.6301	11782.8000	11.7828	10.844	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.83 Put	Bond Future	448.4400	0.4484	320.4500	0.3205	28.541	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.23 Call	Bond Future	7616.2600	7.6163	8675.1800	8.6752	13.903	0.0000	0.0000
2026/05/25	2037	05/11/2026	10.23 Put	Bond Future	818.5400	0.8185	596.7200	0.5967	27.099	0.0000	0.0000
2026/05/25	2037	05/11/2026	9.46 Put	Bond Future	1825.9400	1.8259	1380.5000	1.3805	24.395	0.0000	0.0000
2026/05/25	2037	05/11/2026	9.46 Call	Bond Future	4012.4600	4.0125	4847.7600	4.8478	20.818	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.81 Call	Bond Future	5799.7300	5.7997	6723.1300	6.7231	15.921	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.81 Put	Bond Future	1801.9000	1.8019	1419.6800	1.4197	21.212	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.31 Call	Bond Future	3741.7200	3.7417	4501.0000	4.5010	20.292	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.31 Put	Bond Future	2770.5800	2.7706	2224.2400	2.2242	19.719	0.0000	0.0000
2026/05/25	2037	04/02/2027	8.44 Put	Bond Future	6015.2600	6.0153	5116.9500	5.1170	14.934	0.0000	0.0000
2026/05/25	2037	04/02/2027	8.44 Call	Bond Future	1396.5200	1.3965	1803.8300	1.8038	29.166	0.0000	0.0000
2026/05/25	2037	04/02/2027		Bond Future	9.1541	95.9877	8.9477	97.2933	2.255	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.51 Call	Bond Future	4519.3100	4.5193	5350.5500	5.3506	18.393	0.0000	0.0000
2026/05/25	2037	04/02/2027	9.51 Put	Bond Future	2321.7700	2.3218	1847.3900	1.8474	20.432	0.0000	0.0000
2026/05/25	2037	06/05/2027		Bond Future	9.1955	97.9165	8.9811	99.2481	2.332	0.0000	0.0000
2026/05/25	2037	06/05/2027	8.58 Call	Bond Future	1968.9300	1.9689	2456.5200	2.4565	24.764	0.0000	0.0000
2026/05/25	2037	06/05/2027	8.58 Put	Bond Future	5857.9900	5.8580	5013.9600	5.0140	14.408	0.0000	0.0000
2026/05/25	2037	05/08/2027		Bond Future	9.2631	95.5056	9.0397	96.8627	2.411	0.0000	0.0000
2026/05/25	2037	05/08/2027	9.05 Call	Bond Future	3249.4100	3.2494	3907.6600	3.9077	20.258	0.0000	0.0000
2026/05/25	2037	05/08/2027	9.05 Put	Bond Future	4543.6300	4.5436	3844.7500	3.8448	15.382	0.0000	0.0000
2026/05/25	2038	06/08/2026		Bond Future	161.6636	161.6636	161.6701	161.6701	0.004	0.0000	0.0000
2026/05/25	2038	06/08/2026	144.72 Call	Bond Future	16943.6200	16.9436	16950.0800	16.9501	0.038	0.0000	0.0000
2026/05/25	2038	06/08/2026	144.72 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	
2026/05/25	2038	05/11/2026		Bond Future	164.6866	164.6866	164.6929	164.6929	0.004	0.0000	0.0000
2026/05/25	2038	05/11/2026	146.31 Call	Bond Future	18376.6400	18.3766	18382.8800	18.3829	0.034	0.0000	0.0000
2026/05/25	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2038	04/02/2027		Bond Future	165.6936	165.6936	165.6994	165.6994	0.004	0.0000	0.0000
2026/05/25	2038	04/02/2027	153.83 Call	Bond Future	11863.5500	11.8636	11869.3900	11.8694	0.049	0.0000	0.0000
2026/05/25	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2038	06/05/2027		Bond Future	169.0572	169.0572	169.0630	169.0630	0.003	0.0000	0.0000
2026/05/25	2038	06/05/2027	166.10 Call	Bond Future	2957.2000	2.9572	2963.0200	2.9630	0.197	0.0000	0.0000
2026/05/25	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2038	05/08/2027		Bond Future	169.9751	169.9751	169.9816	169.9816	0.004	0.0000	0.0000
2026/05/25	2038	05/08/2027	169.13 Call	Bond Future	845.1100	0.8451	851.5500	0.8516	0.762	0.0000	0.0000
2026/05/25	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2040	06/08/2026		Bond Future	9.3162	97.8892	9.1045	99.4860	2.273	0.0000	0.0000
2026/05/25	2040	06/08/2026	12.19 Call	Bond Future	18468.6800	18.4687	20058.0200	20.0580	8.606	0.0000	0.0000
2026/05/25	2040	06/08/2026	12.19 Put	Bond Future	13.3100	0.0133	5.8300	0.0058	56.198	0.0000	0.0000
2026/05/25	2040	05/11/2026		Bond Future	9.3700	99.6968	9.1513	101.3229	2.334	0.0000	0.0000
2026/05/25	2040	05/11/2026	11.06 Call	Bond Future	11938.0100	11.9380	13394.1600	13.3942	12.198	0.0000	0.0000
2026/05/25	2040	05/11/2026	11.06 Put	Bond Future	566.8000	0.5668	396.8800	0.3969	29.979	0.0000	0.0000
2026/05/25	2040	05/11/2026	11.27 Call	Bond Future	13119.6100	13.1196	14603.1700	14.6032	11.308	0.0000	0.0000
2026/05/25	2040	05/11/2026	11.27 Put	Bond Future	470.8700	0.4709	328.3600	0.3284	30.265	0.0000	0.0000
2026/05/25	2040	05/11/2026	10.67 Call	Bond Future	9736.7200	9.7367	11124.6500	11.1247	14.255	0.0000	0.0000
2026/05/25	2040	05/11/2026	10.67 Put	Bond Future	813.3800	0.8134	575.2400	0.5752	29.278	0.0000	0.0000
2026/05/25	2040	05/11/2026	9.91 Put	Bond Future	1739.9500	1.7400	1269.9600	1.2700	27.012	0.0000	0.0000
2026/05/25	2040	05/11/2026	9.91 Call	Bond Future	5595.9200	5.5959	6752.0000	6.7520	20.659	0.0000	0.0000
2026/05/25	2040	04/02/2027	10.17 Call	Bond Future	7218.1200	7.2181	8428.4000	8.4284	16.767	0.0000	0.0000
2026/05/25	2040	04/02/2027	10.17 Put	Bond Future	1961.9100	1.9619	1514.4900	1.5145	22.805	0.0000	0.0000
2026/05/25	2040	04/02/2027	9.67 Call	Bond Future	4809.7900	4.8098	5828.2300	5.8282	21.174	0.0000	0.0000
2026/05/25	2040	04/02/2027	9.67 Put	Bond Future	2988.3500	2.9884	2349.0900	2.3491	21.392	0.0000	0.0000
2026/05/25	2040	04/02/2027	8.78 Put	Bond Future	6622.9800	6.6230	5536.9600	5.5370	16.398	0.0000	0.0000
2026/05/25	2040	04/02/2027	8.78 Call	Bond Future	1866.0800	1.8661	2437.7600	2.4378	30.635	0.0000	0.0000
2026/05/25	2040	04/02/2027		Bond Future	9.4151	97.1463	9.1889	98.8040	2.402	0.0000	0.0000
2026/05/25	2040	04/02/2027	9.93 Call	Bond Future	6018.9600	6.0190	7145.3400	7.1453	18.714	0.0000	0.0000
2026/05/25	2040	04/02/2027	9.93 Put	Bond Future	2389.0700	2.3891	1857.7500	1.8578	22.240	0.0000	0.0000
2026/05/25	2040	06/05/2027		Bond Future	9.4599	99.0984	9.2260	100.7893	2.473	0.0000	0.0000
2026/05/25	2040	06/05/2027	8.88 Call	Bond Future	2473.2800	2.4733	3124.0000	3.1240	26.310	0.0000	0.0000
2026/05/25	2040	06/05/2027	8.88 Put	Bond Future	6740.8400	6.7408	5700.7400	5.7007	15.430	0.0000	0.0000
2026/05/25	2040	05/08/2027		Bond Future	9.5278	96.4590	9.2852	98.1822	2.546	0.0000	0.0000
2026/05/25	2040	05/08/2027	9.33 Call	Bond Future	3943.8700	3.9439	4798.4700	4.7985	21.669	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	
2026/05/25	2040	05/08/2027	9.33 Put	Bond Future	5345.5800	5.3456	4477.0300	4.4770	16.248	0.0000	0.0000
2026/05/25	2043	06/08/2026		Bond Future	125.0245	125.0245	124.8843	124.8843	0.112	0.0000	0.0000
2026/05/25	2043	06/08/2026	110.88 Call	Bond Future	14144.8823	14.1449	14004.5921	14.0046	0.992	0.0000	0.0000
2026/05/25	2043	06/08/2026	110.88 Put	Bond Future	0.4023	0.0004	0.3421	0.0003	14.970	0.0000	0.0000
2026/05/25	2043	05/11/2026		Bond Future	127.3626	127.3626	127.2195	127.2195	0.112	0.0000	0.0000
2026/05/25	2043	05/11/2026	112.84 Call	Bond Future	14536.9755	14.5370	14393.8253	14.3938	0.985	0.0000	0.0000
2026/05/25	2043	05/11/2026	112.84 Put	Bond Future	14.4055	0.0144	14.2953	0.0143	0.765	0.0000	0.0000
2026/05/25	2043	04/02/2027		Bond Future	126.9545	126.9545	126.8082	126.8082	0.115	0.0000	0.0000
2026/05/25	2043	04/02/2027	117.63 Call	Bond Future	9674.1810	9.6742	9534.4550	9.5345	1.444	0.0000	0.0000
2026/05/25	2043	04/02/2027	117.63 Put	Bond Future	349.6910	0.3497	356.2750	0.3563	1.883	0.0000	0.0000
2026/05/25	2043	06/05/2027		Bond Future	129.5323	129.5323	129.3829	129.3829	0.115	0.0000	0.0000
2026/05/25	2043	06/05/2027	127.48 Call	Bond Future	4473.7922	4.4738	4369.2547	4.3693	2.337	0.0000	0.0000
2026/05/25	2043	06/05/2027	127.48 Put	Bond Future	2421.5022	2.4215	2466.3547	2.4664	1.852	0.0000	0.0000
2026/05/25	2043	05/08/2027		Bond Future	129.0037	129.0037	128.8517	128.8517	0.118	0.0000	0.0000
2026/05/25	2043	05/08/2027	129.56 Call	Bond Future	3459.3994	3.4594	3372.6154	3.3726	2.509	0.0000	0.0000
2026/05/25	2043	05/08/2027	129.56 Put	Bond Future	4015.6694	4.0157	4080.8754	4.0809	1.624	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.25 Call	Bond Future	1790.4600	1.7905	2583.7100	2.5837	44.304	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.25 Put	Bond Future	3290.6100	3.2906	2304.9400	2.3049	29.954	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.00 Call	Bond Future	1078.3400	1.0783	1641.7200	1.6417	52.245	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.00 Put	Bond Future	4689.1900	4.6892	3473.6500	3.4737	25.922	0.0000	0.0000
2026/05/25	2044	06/08/2026		Bond Future	9.4328	94.4877	9.2165	96.2667	2.293	0.0000	0.0000
2026/05/25	2044	06/08/2026	12.42 Call	Bond Future	20170.4000	20.1704	21942.3000	21.9423	8.785	0.0000	0.0000
2026/05/25	2044	06/08/2026	12.42 Put	Bond Future	12.2400	0.0122	5.2200	0.0052	57.353	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.75 Call	Bond Future	4026.5400	4.0265	5251.5600	5.2516	30.424	0.0000	0.0000
2026/05/25	2044	06/08/2026	9.75 Put	Bond Future	1505.9900	1.5060	952.0900	0.9521	36.780	0.0000	0.0000
2026/05/25	2044	05/11/2026		Bond Future	9.4837	96.2325	9.2609	98.0440	2.349	0.0000	0.0000
2026/05/25	2044	05/11/2026	11.34 Call	Bond Future	13802.1100	13.8021	15448.0900	15.4481	11.926	0.0000	0.0000
2026/05/25	2044	05/11/2026	11.34 Put	Bond Future	542.6700	0.5427	377.1400	0.3771	30.503	0.0000	0.0000
2026/05/25	2044	04/02/2027		Bond Future	9.5267	93.7392	9.2972	95.5859	2.410	0.0000	0.0000
2026/05/25	2044	04/02/2027	10.18 Call	Bond Future	7328.7000	7.3287	8641.7000	8.6417	17.916	0.0000	0.0000
2026/05/25	2044	04/02/2027	10.18 Put	Bond Future	2358.3800	2.3584	1824.6600	1.8247	22.631	0.0000	0.0000
2026/05/25	2044	06/05/2027		Bond Future	9.5694	95.6228	9.3328	97.5065	2.473	0.0000	0.0000
2026/05/25	2044	06/05/2027	9.08 Call	Bond Future	3014.8800	3.0149	3793.0600	3.7931	25.811	0.0000	0.0000
2026/05/25	2044	06/05/2027	9.08 Put	Bond Future	6973.9200	6.9739	5868.4100	5.8684	15.852	0.0000	0.0000
2026/05/25	2044	05/08/2027		Bond Future	9.6321	93.0431	9.3876	94.9628	2.538	0.0000	0.0000
2026/05/25	2044	05/08/2027	9.44 Call	Bond Future	4410.9600	4.4110	5373.3800	5.3734	21.819	0.0000	0.0000
2026/05/25	2044	05/08/2027	9.44 Put	Bond Future	5914.3600	5.9144	4957.0700	4.9571	16.186	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	
2026/05/25	2046	06/08/2026		Bond Future	145.1327	145.1327	145.1384	145.1384	0.004	0.0000	0.0000
2026/05/25	2046	06/08/2026	122.38 Call	Bond Future	22752.7400	22.7527	22758.3900	22.7584	0.025	0.0000	0.0000
2026/05/25	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2046	05/11/2026		Bond Future	145.4931	145.4931	145.4986	145.4986	0.004	0.0000	0.0000
2026/05/25	2046	05/11/2026	125.48 Call	Bond Future	20013.1300	20.0131	20018.6300	20.0186	0.027	0.0000	0.0000
2026/05/25	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2046	04/02/2027		Bond Future	148.3841	148.3841	148.3892	148.3892	0.003	0.0000	0.0000
2026/05/25	2046	04/02/2027	131.09 Call	Bond Future	17294.0800	17.2941	17299.2100	17.2992	0.030	0.0000	0.0000
2026/05/25	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2046	06/05/2027		Bond Future	148.9880	148.9880	148.9929	148.9929	0.003	0.0000	0.0000
2026/05/25	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	2.9300	0.0029	100.000	0.0000	0.0000
2026/05/25	2046	06/05/2027	148.99 Put	Bond Future	2.0200	0.0020	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/25	2046	05/08/2027		Bond Future	151.8370	151.8370	151.8425	151.8425	0.004	0.0000	0.0000
2026/05/25	2046	05/08/2027	149.17 Call	Bond Future	2666.9900	2.6670	2672.5300	2.6725	0.208	0.0000	0.0000
2026/05/25	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2050	06/08/2026		Bond Future	147.1642	147.1642	146.9185	146.9185	0.167	0.0000	0.0000
2026/05/25	2050	06/08/2026	123.27 Call	Bond Future	23894.1600	23.8942	23648.5300	23.6485	1.028	0.0000	0.0000
2026/05/25	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2050	05/11/2026		Bond Future	149.9161	149.9161	149.6656	149.6656	0.167	0.0000	0.0000
2026/05/25	2050	05/11/2026	123.84 Call	Bond Future	26076.0500	26.0761	25825.5700	25.8256	0.961	0.0000	0.0000
2026/05/25	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2050	04/02/2027		Bond Future	150.3730	150.3730	150.1172	150.1172	0.170	0.0000	0.0000
2026/05/25	2050	04/02/2027	132.39 Call	Bond Future	17982.9900	17.9830	17727.2100	17.7272	1.422	0.0000	0.0000
2026/05/25	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2050	06/05/2027		Bond Future	153.4258	153.4258	153.1644	153.1644	0.170	0.0000	0.0000
2026/05/25	2050	06/05/2027	150.46 Call	Bond Future	2965.8000	2.9658	2704.3500	2.7044	8.815	0.0000	0.0000
2026/05/25	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	2050	05/08/2027		Bond Future	153.7808	153.7808	153.5149	153.5149	0.173	0.0000	0.0000
2026/05/25	2050	05/08/2027	152.97 Call	Bond Future	810.7500	0.8108	544.9000	0.5449	32.791	0.0000	0.0000
2026/05/25	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	AL37	06/08/2026		Index Future	1281.6800	1281.6800	1290.4730	1290.4730	0.686	0.0000	0.0000
2026/05/25	AL37	05/11/2026		Index Future	1305.5930	1305.5930	1314.5410	1314.5410	0.685	0.0000	0.0000
2026/05/25	AL37	04/02/2027		Index Future	1331.2230	1331.2230	1340.3360	1340.3360	0.685	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	
2026/05/25	AL37	06/05/2027		Index Future	1357.9430	1357.9430	1367.2320	1367.2320	0.684	0.0000	0.0000
2026/05/25	AL37	05/08/2027		Index Future	1383.3700	1383.3700	1392.8450	1392.8450	0.685	0.0000	0.0000
2026/05/25	AL7T	06/08/2026		Index Future	1656.1850	1656.1850	1675.7140	1675.7140	1.179	0.0000	0.0000
2026/05/25	AL7T	05/11/2026		Index Future	1687.0850	1687.0850	1706.9670	1706.9670	1.178	0.0000	0.0000
2026/05/25	AL7T	04/02/2027		Index Future	1720.2040	1720.2040	1740.4620	1740.4620	1.178	0.0000	0.0000
2026/05/25	AL7T	06/05/2027		Index Future	1754.7310	1754.7310	1775.3880	1775.3880	1.177	0.0000	0.0000
2026/05/25	AL7T	05/08/2027		Index Future	1787.5890	1787.5890	1808.6460	1808.6460	1.178	0.0000	0.0000
2026/05/25	ALBI	06/08/2026		Index Future	1399.4390	1399.4390	1417.0920	1417.0920	1.261	0.0000	0.0000
2026/05/25	ALBI	05/11/2026		Index Future	1425.5480	1425.5480	1443.5210	1443.5210	1.261	0.0000	0.0000
2026/05/25	ALBI	04/02/2027		Index Future	1453.5330	1453.5330	1471.8470	1471.8470	1.260	0.0000	0.0000
2026/05/25	ALBI	06/05/2027		Index Future	1482.7080	1482.7080	1501.3820	1501.3820	1.259	0.0000	0.0000
2026/05/25	ALBI	05/08/2027		Index Future	1510.4720	1510.4720	1529.5080	1529.5080	1.260	0.0000	0.0000
2026/05/25	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/25	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/25	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/25	ES33	06/08/2026		Bond Future	9.2115	94.2738	9.0236	95.1891	2.041	0.0000	0.0000
2026/05/25	ES33	06/08/2026	12.02 Call	Bond Future	12405.1500	12.4052	13320.4400	13.3204	7.378	0.0000	0.0000
2026/05/25	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES33	05/11/2026		Bond Future	9.2856	92.2432	9.0887	93.1755	2.121	0.0000	0.0000
2026/05/25	ES33	05/11/2026	10.83 Call	Bond Future	6914.8500	6.9149	7847.0600	7.8471	13.481	0.0000	0.0000
2026/05/25	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES33	04/02/2027		Bond Future	9.3502	94.0767	9.1434	95.0272	2.212	0.0000	0.0000
2026/05/25	ES33	04/02/2027	9.70 Call	Bond Future	1580.1600	1.5802	2530.6100	2.5306	60.149	0.0000	0.0000
2026/05/25	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES33	06/05/2027		Bond Future	9.4058	92.1898	9.1885	93.1594	2.310	0.0000	0.0000
2026/05/25	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES33	06/05/2027	8.80 Put	Bond Future	2735.5200	2.7355	1765.8900	1.7659	35.446	0.0000	0.0000
2026/05/25	ES33	05/08/2027		Bond Future	9.4948	93.9500	9.2658	94.9385	2.411	0.0000	0.0000
2026/05/25	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	18.0800	0.0181	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/25	ES33	05/08/2027	9.27 Put	Bond Future	970.3900	0.9704	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/25	ES42	06/08/2026		Bond Future	9.7530	92.5398	9.5366	94.1552	2.219	0.0000	0.0000
2026/05/25	ES42	06/08/2026	12.65 Call	Bond Future	18065.4400	18.0654	19680.9000	19.6809	8.942	0.0000	0.0000
2026/05/25	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES42	05/11/2026		Bond Future	9.8162	90.0061	9.5927	91.6515	2.276	0.0000	0.0000
2026/05/25	ES42	05/11/2026	11.66 Call	Bond Future	12041.2700	12.0413	13686.6700	13.6867	13.665	0.0000	0.0000
2026/05/25	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES42	04/02/2027		Bond Future	9.8707	91.7958	9.6401	93.4736	2.337	0.0000	0.0000
2026/05/25	ES42	04/02/2027	10.29 Call	Bond Future	2935.8800	2.9359	4613.6700	4.6137	57.148	0.0000	0.0000
2026/05/25	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES42	06/05/2027		Bond Future	9.9226	89.3948	9.6844	91.1065	2.401	0.0000	0.0000
2026/05/25	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	ES42	06/05/2027	9.33 Put	Bond Future	4347.5900	4.3476	2635.8100	2.6358	39.373	0.0000	0.0000
2026/05/25	ES42	05/08/2027		Bond Future	9.9936	91.0998	9.7473	92.8446	2.465	0.0000	0.0000
2026/05/25	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	662.5900	0.6626	100.000	0.0000	0.0000
2026/05/25	ES42	05/08/2027	9.84 Put	Bond Future	1082.2100	1.0822	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/25	GOVI	06/08/2026		GOVI	1372.5300	1372.5300	1390.3110	1390.3110	1.295	0.0000	0.0000
2026/05/25	GOVI	06/08/2026	1,189. Call 00	GOVI	1835300.0000	183.5300	2013110.0000	201.3110	9.688	0.0000	0.0000
2026/05/25	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	GOVI	05/11/2026		GOVI	1398.1370	1398.1370	1416.2410	1416.2410	1.295	0.0000	0.0000
2026/05/25	GOVI	05/11/2026	1,277. Call 00	GOVI	1211370.0000	121.1370	1392410.0000	139.2410	14.945	0.0000	0.0000
2026/05/25	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	GOVI	04/02/2027		GOVI	1425.5840	1425.5840	1444.0310	1444.0310	1.294	0.0000	0.0000
2026/05/25	GOVI	04/02/2027	1,369. Call 00	GOVI	565840.0000	56.5840	750310.0000	75.0310	32.601	0.0000	0.0000
2026/05/25	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	GOVI	06/05/2027		GOVI	1454.1980	1454.1980	1473.0080	1473.0080	1.293	0.0000	0.0000
2026/05/25	GOVI	06/05/2027	1,427. Call 00	GOVI	271980.0000	27.1980	460080.0000	46.0080	69.159	0.0000	0.0000
2026/05/25	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	GOVI	05/08/2027		GOVI	1481.4280	1481.4280	1500.6020	1500.6020	1.294	0.0000	0.0000
2026/05/25	GOVI	05/08/2027	1,465. Call 00	GOVI	164280.0000	16.4280	356020.0000	35.6020	116.715	0.0000	0.0000
2026/05/25	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2026/05/25	I258	06/08/2026		Bond Future	132.8712	132.8712	132.8761	132.8761	0.004	0.0000	0.0000
2026/05/25	I258	06/08/2026	112.95 Call	Bond Future	19922.9021	19.9229	19927.4274	19.9274	0.023	0.0000	0.0000
2026/05/25	I258	06/08/2026	112.95 Put	Bond Future	1.6721	0.0017	1.2974	0.0013	22.410	0.0000	0.0000
2026/05/25	I258	05/11/2026		Bond Future	135.3559	135.3559	135.3607	135.3607	0.004	0.0000	0.0000
2026/05/25	I258	05/11/2026	114.95 Call	Bond Future	20447.6369	20.4476	20449.6286	20.4496	0.010	0.0000	0.0000
2026/05/25	I258	05/11/2026	114.95 Put	Bond Future	41.7269	0.0417	38.9586	0.0390	6.634	0.0000	0.0000
2026/05/25	I258	04/02/2027		Bond Future	135.1066	135.1066	135.1110	135.1110	0.003	0.0000	0.0000
2026/05/25	I258	04/02/2027	118.90 Call	Bond Future	16583.0696	16.5831	16577.9818	16.5780	0.031	0.0000	0.0000
2026/05/25	I258	04/02/2027	118.90 Put	Bond Future	376.4396	0.3764	366.9418	0.3669	2.523	0.0000	0.0000
2026/05/25	I258	06/05/2027		Bond Future	137.8500	137.8500	137.8544	137.8544	0.003	0.0000	0.0000
2026/05/25	I258	06/05/2027	134.78 Call	Bond Future	6980.4302	6.9804	6960.9009	6.9609	0.280	0.0000	0.0000
2026/05/25	I258	06/05/2027	134.78 Put	Bond Future	3910.4502	3.9105	3886.5009	3.8865	0.612	0.0000	0.0000
2026/05/25	I258	05/08/2027		Bond Future	137.4805	137.4805	137.4854	137.4854	0.004	0.0000	0.0000
2026/05/25	I258	05/08/2027	138.93 Call	Bond Future	5281.1627	5.2812	5263.2350	5.2632	0.339	0.0000	0.0000
2026/05/25	I258	05/08/2027	138.93 Put	Bond Future	6730.6827	6.7307	6707.8450	6.7078	0.339	0.0000	0.0000
2026/05/25	IGOV	06/08/2026		Index Future	452.8660	452.8660	452.8340	452.8340	0.007	0.0000	0.0000
2026/05/25	IGOV	05/11/2026		Index Future	461.4250	461.4250	461.3890	461.3890	0.008	0.0000	0.0000
2026/05/25	IGOV	04/02/2027		Index Future	470.5900	470.5900	470.5500	470.5500	0.008	0.0000	0.0000
2026/05/25	IGOV	06/05/2027		Index Future	480.1410	480.1410	480.0970	480.0970	0.009	0.0000	0.0000
2026/05/25	IGOV	05/08/2027		Index Future	489.2350	489.2350	489.1940	489.1940	0.008	0.0000	0.0000
2026/05/25	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/25	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/25	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/25	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/25	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/25	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/25	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/25	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/25	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/25	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/25	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/25	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/25	R033	06/08/2026		Bond Future	8.5620	110.8052	8.3736	111.7926	2.201	0.0000	0.0000
2026/05/25	R033	06/08/2026	10.25 Call	Bond Future	8437.2200	8.4372	9385.3500	9.3854	11.237	0.0000	0.0000
2026/05/25	R033	06/08/2026	10.25 Put	Bond Future	86.2600	0.0863	47.0000	0.0470	45.514	0.0000	0.0000
2026/05/25	R033	05/11/2026		Bond Future	8.6141	107.8089	8.4158	108.8143	2.302	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	
2026/05/25	R033	05/11/2026	9.33 Call	Bond Future	4443.2500	4.4433	5202.7600	5.2028	17.094	0.0000	0.0000
2026/05/25	R033	05/11/2026	9.33 Put	Bond Future	911.2200	0.9112	665.3600	0.6654	26.981	0.0000	0.0000
2026/05/25	R033	04/02/2027		Bond Future	8.6508	109.9272	8.4418	110.9520	2.416	0.0000	0.0000
2026/05/25	R033	04/02/2027	8.65 Call	Bond Future	2377.5000	2.3775	2921.8500	2.9219	22.896	0.0000	0.0000
2026/05/25	R033	04/02/2027	8.65 Put	Bond Future	2381.2500	2.3813	1900.8100	1.9008	20.176	0.0000	0.0000
2026/05/25	R033	06/05/2027		Bond Future	8.6796	107.0903	8.4589	108.1355	2.543	0.0000	0.0000
2026/05/25	R033	06/05/2027	7.93 Call	Bond Future	1203.7800	1.2038	1539.2100	1.5392	27.865	0.0000	0.0000
2026/05/25	R033	06/05/2027	7.93 Put	Bond Future	4806.9100	4.8069	4097.1800	4.0972	14.765	0.0000	0.0000
2026/05/25	R033	05/08/2027		Bond Future	8.7438	109.1107	8.5100	110.1760	2.673	0.0000	0.0000
2026/05/25	R033	05/08/2027	8.54 Call	Bond Future	2329.0900	2.3291	2841.5600	2.8416	22.003	0.0000	0.0000
2026/05/25	R033	05/08/2027	8.54 Put	Bond Future	3257.1000	3.2571	2704.2600	2.7043	16.973	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.70 Put	Bond Future	6545.6700	6.5457	5518.2900	5.5183	15.696	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.70 Call	Bond Future	159.7700	0.1598	257.8200	0.2578	61.369	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.90 Put	Bond Future	5369.7900	5.3698	4397.8600	4.3979	18.100	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.90 Call	Bond Future	267.2200	0.2672	420.7200	0.4207	57.443	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.34 Call	Bond Future	777.8600	0.7779	1134.3600	1.1344	45.831	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.34 Put	Bond Future	3125.9800	3.1260	2357.0500	2.3571	24.598	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.95 Put	Bond Future	5088.9700	5.0890	4134.5500	4.1346	18.755	0.0000	0.0000
2026/05/25	R035	06/08/2026	7.95 Call	Bond Future	304.1400	0.3041	475.1500	0.4752	56.227	0.0000	0.0000
2026/05/25	R035	06/08/2026	10.22 Put	Bond Future	141.6500	0.1417	79.5500	0.0796	43.840	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.72 Call	Bond Future	6039.5800	6.0396	7031.6300	7.0316	16.426	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.72 Put	Bond Future	328.5500	0.3286	195.1700	0.1952	40.597	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.22 Put	Bond Future	767.1300	0.7671	488.4300	0.4884	36.330	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.22 Call	Bond Future	3655.9600	3.6560	4502.6900	4.5027	23.160	0.0000	0.0000
2026/05/25	R035	06/08/2026	10.13 Call	Bond Future	8110.9400	8.1109	9165.1100	9.1651	12.997	0.0000	0.0000
2026/05/25	R035	06/08/2026	10.13 Put	Bond Future	164.4900	0.1645	93.2300	0.0932	43.322	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.63 Call	Bond Future	5593.6500	5.5937	6566.3100	6.5663	17.389	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.63 Put	Bond Future	382.7100	0.3827	229.9400	0.2299	39.918	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.13 Put	Bond Future	894.1500	0.8942	577.8000	0.5778	35.380	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.13 Call	Bond Future	3263.4600	3.2635	4072.5400	4.0725	24.792	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.29 Put	Bond Future	3346.7500	3.3468	2548.9800	2.5490	23.837	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.29 Call	Bond Future	690.3200	0.6903	1017.9800	1.0180	47.465	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.79 Put	Bond Future	1574.1300	1.5741	1081.7800	1.0818	31.278	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.79 Call	Bond Future	1948.1600	1.9482	2581.2400	2.5812	32.496	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.39 Call	Bond Future	4435.7200	4.4357	5342.9700	5.3430	20.453	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.39 Put	Bond Future	575.2400	0.5752	357.0600	0.3571	37.929	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.71 Call	Bond Future	5989.7400	5.9897	6979.7700	6.9798	16.529	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.71 Put	Bond Future	334.1100	0.3341	198.7100	0.1987	40.526	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	
2026/05/25	R035	06/08/2026	9.21 Call	Bond Future	3611.6000	3.6116	4454.3500	4.4544	23.335	0.0000	0.0000
2026/05/25	R035	06/08/2026	9.21 Put	Bond Future	780.3100	0.7803	497.6300	0.4976	36.227	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.71 Put	Bond Future	1790.9800	1.7910	1250.5500	1.2506	30.175	0.0000	0.0000
2026/05/25	R035	06/08/2026	8.71 Call	Bond Future	1687.9200	1.6879	2272.9200	2.2729	34.658	0.0000	0.0000
2026/05/25	R035	06/08/2026	10.22 Call	Bond Future	8569.5700	8.5696	9632.9000	9.6329	12.408	0.0000	0.0000
2026/05/25	R035	06/08/2026		Bond Future	8.7272	104.8480	8.5402	105.9735	2.143	0.0000	0.0000
2026/05/25	R035	06/08/2026	11.06 Call	Bond Future	12794.4400	12.7944	13906.2500	13.9063	8.690	0.0000	0.0000
2026/05/25	R035	06/08/2026	11.06 Put	Bond Future	27.1600	0.0272	13.5400	0.0135	50.147	0.0000	0.0000
2026/05/25	R035	05/11/2026		Bond Future	8.7780	102.2819	8.5829	103.4279	2.222	0.0000	0.0000
2026/05/25	R035	05/11/2026	10.03 Call	Bond Future	7578.6700	7.5787	8555.5100	8.5555	12.889	0.0000	0.0000
2026/05/25	R035	05/11/2026	10.03 Put	Bond Future	605.3000	0.6053	436.1400	0.4361	27.946	0.0000	0.0000
2026/05/25	R035	05/11/2026	9.80 Call	Bond Future	6511.0200	6.5110	7446.5600	7.4466	14.369	0.0000	0.0000
2026/05/25	R035	05/11/2026	9.80 Put	Bond Future	770.4400	0.7704	559.9800	0.5600	27.317	0.0000	0.0000
2026/05/25	R035	05/11/2026	9.30 Call	Bond Future	4309.0600	4.3091	5117.4600	5.1175	18.760	0.0000	0.0000
2026/05/25	R035	05/11/2026	9.30 Put	Bond Future	1322.2200	1.3222	984.6200	0.9846	25.533	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.80 Put	Bond Future	2314.7600	2.3148	1787.2500	1.7873	22.789	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.80 Call	Bond Future	2443.2800	2.4433	3061.7700	3.0618	25.314	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.97 Call	Bond Future	3023.1700	3.0232	3713.2200	3.7132	22.825	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.97 Put	Bond Future	1910.8100	1.9108	1454.8600	1.4549	23.862	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.47 Call	Bond Future	1522.9100	1.5229	1990.8900	1.9909	30.729	0.0000	0.0000
2026/05/25	R035	05/11/2026	8.47 Put	Bond Future	3340.3200	3.3403	2662.3000	2.6623	20.298	0.0000	0.0000
2026/05/25	R035	05/11/2026	7.97 Put	Bond Future	5557.5200	5.5575	4675.6300	4.6756	15.868	0.0000	0.0000
2026/05/25	R035	05/11/2026	7.97 Call	Bond Future	698.2300	0.6982	962.3400	0.9623	37.826	0.0000	0.0000
2026/05/25	R035	04/02/2027	7.70 Put	Bond Future	7383.2600	7.3833	6457.3900	6.4574	12.540	0.0000	0.0000
2026/05/25	R035	04/02/2027	7.70 Call	Bond Future	755.4500	0.7555	997.7100	0.9977	32.068	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.20 Put	Bond Future	4938.0100	4.9380	4158.0800	4.1581	15.794	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.20 Call	Bond Future	1343.7900	1.3438	1731.9900	1.7320	28.888	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.85 Call	Bond Future	2914.1300	2.9141	3548.0800	3.5481	21.754	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.85 Put	Bond Future	2727.5100	2.7275	2193.3300	2.1933	19.585	0.0000	0.0000
2026/05/25	R035	04/02/2027		Bond Future	8.8172	104.2911	8.6135	105.4592	2.310	0.0000	0.0000
2026/05/25	R035	04/02/2027	9.02 Call	Bond Future	3477.4500	3.4775	4171.7800	4.1718	19.967	0.0000	0.0000
2026/05/25	R035	04/02/2027	9.02 Put	Bond Future	2331.2800	2.3313	1857.4800	1.8575	20.324	0.0000	0.0000
2026/05/25	R035	04/02/2027	9.43 Call	Bond Future	5033.6600	5.0337	5851.4800	5.8515	16.247	0.0000	0.0000
2026/05/25	R035	04/02/2027	9.43 Put	Bond Future	1621.6000	1.6216	1271.2900	1.2713	21.603	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.93 Call	Bond Future	3172.8500	3.1729	3835.7600	3.8358	20.893	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.93 Put	Bond Future	2533.1900	2.5332	2027.9700	2.0280	19.944	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.43 Put	Bond Future	4019.0100	4.0190	3323.9900	3.3240	17.293	0.0000	0.0000
2026/05/25	R035	04/02/2027	8.43 Call	Bond Future	1783.2500	1.7833	2256.3600	2.2564	26.531	0.0000	0.0000
2026/05/25	R035	06/05/2027		Bond Future	8.8453	101.8785	8.6326	103.0699	2.404	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	
2026/05/25	R035	06/05/2027	8.25 Call	Bond Future	1722.0800	1.7221	2156.9000	2.1569	25.250	0.0000	0.0000
2026/05/25	R035	06/05/2027	8.25 Put	Bond Future	5103.3700	5.1034	4346.7700	4.3468	14.825	0.0000	0.0000
2026/05/25	R035	05/08/2027		Bond Future	8.9016	103.8018	8.6789	105.0161	2.501	0.0000	0.0000
2026/05/25	R035	05/08/2027	8.72 Call	Bond Future	2884.6100	2.8846	3477.8300	3.4778	20.565	0.0000	0.0000
2026/05/25	R035	05/08/2027	8.72 Put	Bond Future	3873.4700	3.8735	3252.4400	3.2524	16.033	0.0000	0.0000
2026/05/25	R038	06/08/2026		Bond Future	9.1499	116.1531	8.9583	117.6348	2.094	0.0000	0.0000
2026/05/25	R038	06/08/2026	11.77 Call	Bond Future	17812.8600	17.8129	19285.5600	19.2856	8.268	0.0000	0.0000
2026/05/25	R038	06/08/2026	11.77 Put	Bond Future	16.7000	0.0167	7.6900	0.0077	53.952	0.0000	0.0000
2026/05/25	R038	05/11/2026		Bond Future	9.2078	112.8143	9.0090	114.3231	2.159	0.0000	0.0000
2026/05/25	R038	05/11/2026	10.72 Call	Bond Future	11261.8200	11.2618	12587.6200	12.5876	11.773	0.0000	0.0000
2026/05/25	R038	05/11/2026	10.72 Put	Bond Future	653.4300	0.6534	470.4400	0.4704	28.005	0.0000	0.0000
2026/05/25	R038	04/02/2027		Bond Future	9.2552	115.0311	9.0489	116.5691	2.229	0.0000	0.0000
2026/05/25	R038	04/02/2027	9.60 Call	Bond Future	5285.3800	5.2854	6258.6700	6.2587	18.415	0.0000	0.0000
2026/05/25	R038	04/02/2027	9.60 Put	Bond Future	2779.6800	2.7797	2214.9400	2.2149	20.317	0.0000	0.0000
2026/05/25	R038	06/05/2027		Bond Future	9.2976	111.8554	9.0833	113.4241	2.305	0.0000	0.0000
2026/05/25	R038	06/05/2027	8.71 Call	Bond Future	2393.5500	2.3936	2980.5900	2.9806	24.526	0.0000	0.0000
2026/05/25	R038	06/05/2027	8.71 Put	Bond Future	6768.6700	6.7687	5787.0200	5.7870	14.503	0.0000	0.0000
2026/05/25	R038	05/08/2027		Bond Future	9.3643	113.9653	9.1413	115.5641	2.381	0.0000	0.0000
2026/05/25	R038	05/08/2027	9.15 Call	Bond Future	3868.7400	3.8687	4643.7400	4.6437	20.032	0.0000	0.0000
2026/05/25	R038	05/08/2027	9.15 Put	Bond Future	5404.4400	5.4044	4580.6800	4.5807	15.242	0.0000	0.0000
2026/05/25	R053	06/08/2026	8.10 Put	Bond Future	15741.7400	15.7417	13365.5800	13.3656	15.095	0.0000	0.0000
2026/05/25	R053	06/08/2026	8.10 Call	Bond Future	275.3600	0.2754	464.0900	0.4641	68.539	0.0000	0.0000
2026/05/25	R053	06/08/2026	8.60 Put	Bond Future	9463.7500	9.4638	7406.8100	7.4068	21.735	0.0000	0.0000
2026/05/25	R053	06/08/2026	8.60 Call	Bond Future	826.7900	0.8268	1334.7400	1.3347	61.436	0.0000	0.0000
2026/05/25	R053	06/08/2026	9.10 Call	Bond Future	2451.8400	2.4518	3575.2800	3.5753	45.820	0.0000	0.0000
2026/05/25	R053	06/08/2026	9.10 Put	Bond Future	4801.6100	4.8016	3360.1600	3.3602	30.020	0.0000	0.0000
2026/05/25	R053	06/08/2026		Bond Future	9.2978	127.0348	9.0822	129.5997	2.319	0.0000	0.0000
2026/05/25	R053	06/08/2026	12.28 Call	Bond Future	27945.5500	27.9456	30497.9600	30.4980	9.134	0.0000	0.0000
2026/05/25	R053	06/08/2026	12.28 Put	Bond Future	22.0500	0.0221	9.5700	0.0096	56.599	0.0000	0.0000
2026/05/25	R053	06/08/2026	9.60 Call	Bond Future	5617.0300	5.6170	7376.8400	7.3768	31.330	0.0000	0.0000
2026/05/25	R053	06/08/2026	9.60 Put	Bond Future	2169.3200	2.1693	1364.2400	1.3642	37.112	0.0000	0.0000
2026/05/25	R053	05/11/2026		Bond Future	9.3428	123.5187	9.1210	126.1308	2.374	0.0000	0.0000
2026/05/25	R053	05/11/2026	11.21 Call	Bond Future	19526.9500	19.5270	21900.2800	21.9003	12.154	0.0000	0.0000
2026/05/25	R053	05/11/2026	11.21 Put	Bond Future	783.9700	0.7840	545.2100	0.5452	30.455	0.0000	0.0000
2026/05/25	R053	04/02/2027		Bond Future	9.3798	125.9457	9.1517	128.6087	2.431	0.0000	0.0000
2026/05/25	R053	04/02/2027	9.99 Call	Bond Future	10109.5100	10.1095	11988.0800	11.9881	18.582	0.0000	0.0000
2026/05/25	R053	04/02/2027	9.99 Put	Bond Future	3437.0300	3.4370	2652.6000	2.6526	22.823	0.0000	0.0000
2026/05/25	R053	06/05/2027		Bond Future	9.4126	122.6109	9.1782	125.3270	2.490	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	
2026/05/25	R053	06/05/2027	8.92 Call	Bond Future	4209.3600	4.2094	5327.4000	5.3274	26.561	0.0000	0.0000
2026/05/25	R053	06/05/2027	8.92 Put	Bond Future	10036.9100	10.0369	8438.8400	8.4388	15.922	0.0000	0.0000
2026/05/25	R053	05/08/2027		Bond Future	9.4617	124.9239	9.2203	127.6919	2.551	0.0000	0.0000
2026/05/25	R053	05/08/2027	9.28 Call	Bond Future	6307.5900	6.3076	7705.1400	7.7051	22.157	0.0000	0.0000
2026/05/25	R053	05/08/2027	9.28 Put	Bond Future	8381.6100	8.3816	7011.1700	7.0112	16.351	0.0000	0.0000
2026/05/25	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/25	R186	06/08/2026	8.57 Call	Bond Future	49.0700	0.0491	48.0900	0.0481	1.997	0.0000	0.0000
2026/05/25	R186	06/08/2026	8.57 Put	Bond Future	49.0700	0.0491	48.0900	0.0481	1.997	0.0000	0.0000
2026/05/25	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/25	R186	05/11/2026	8.12 Call	Bond Future	36.0300	0.0360	35.7000	0.0357	0.916	0.0000	0.0000
2026/05/25	R186	05/11/2026	8.12 Put	Bond Future	36.0300	0.0360	35.7000	0.0357	0.916	0.0000	0.0000
2026/05/25	R202	06/08/2026		Bond Future	299.9648	299.9648	300.8655	300.8655	0.300	0.0000	0.0000
2026/05/25	R202	06/08/2026	278.86 Call	Bond Future	21104.8000	21.1048	22005.4800	22.0055	4.268	0.0000	0.0000
2026/05/25	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R202	05/11/2026		Bond Future	305.5735	305.5735	306.4904	306.4904	0.300	0.0000	0.0000
2026/05/25	R202	05/11/2026	280.46 Call	Bond Future	25113.5100	25.1135	26030.4300	26.0304	3.651	0.0000	0.0000
2026/05/25	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R202	04/02/2027		Bond Future	306.0718	306.0718	307.0059	307.0059	0.305	0.0000	0.0000
2026/05/25	R202	04/02/2027	294.73 Call	Bond Future	11341.8200	11.3418	12275.9300	12.2759	8.236	0.0000	0.0000
2026/05/25	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R202	06/05/2027		Bond Future	312.2850	312.2850	313.2374	313.2374	0.305	0.0000	0.0000
2026/05/25	R202	06/05/2027	306.99 Call	Bond Future	5294.9600	5.2950	6247.4400	6.2474	17.988	0.0000	0.0000
2026/05/25	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R202	05/08/2027		Bond Future	312.5554	312.5554	313.5273	313.5273	0.311	0.0000	0.0000
2026/05/25	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	557.2600	0.5573	100.000	0.0000	0.0000
2026/05/25	R202	05/08/2027	312.97 Put	Bond Future	414.5600	0.4146	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/25	R209	06/08/2026		Bond Future	8.8920	85.4136	8.7058	86.4783	2.094	0.0000	0.0000
2026/05/25	R209	06/08/2026	11.39 Call	Bond Future	12769.0700	12.7691	13822.8400	13.8228	8.253	0.0000	0.0000
2026/05/25	R209	06/08/2026	11.39 Put	Bond Future	21.9300	0.0219	11.0300	0.0110	49.704	0.0000	0.0000
2026/05/25	R209	05/11/2026		Bond Future	8.9404	83.8392	8.7474	84.9234	2.159	0.0000	0.0000
2026/05/25	R209	05/11/2026	10.32 Call	Bond Future	7802.9500	7.8030	8738.4100	8.7384	11.989	0.0000	0.0000
2026/05/25	R209	05/11/2026	10.32 Put	Bond Future	550.8200	0.5508	402.1000	0.4021	27.000	0.0000	0.0000
2026/05/25	R209	04/02/2027		Bond Future	8.9781	85.4863	8.7778	86.5914	2.231	0.0000	0.0000
2026/05/25	R209	04/02/2027	9.28 Call	Bond Future	3748.2200	3.7482	4434.6000	4.4346	18.312	0.0000	0.0000
2026/05/25	R209	04/02/2027	9.28 Put	Bond Future	2116.9900	2.1170	1698.2000	1.6982	19.782	0.0000	0.0000
2026/05/25	R209	04/02/2027	8.96 Call	Bond Future	2715.1300	2.7151	3298.1100	3.2981	21.472	0.0000	0.0000
2026/05/25	R209	04/02/2027	8.96 Put	Bond Future	2814.1100	2.8141	2291.9200	2.2919	18.556	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	
2026/05/25	R209	04/02/2027	8.03 Put	Bond Future	6293.7100	6.2937	5461.4000	5.4614	13.224	0.0000	0.0000
2026/05/25	R209	04/02/2027	8.03 Call	Bond Future	896.2200	0.8962	1169.0800	1.1691	30.446	0.0000	0.0000
2026/05/25	R209	06/05/2027	9.32 Call	Bond Future	4094.2000	4.0942	4786.8700	4.7869	16.918	0.0000	0.0000
2026/05/25	R209	06/05/2027	9.32 Put	Bond Future	2450.9500	2.4510	2016.4000	2.0164	17.730	0.0000	0.0000
2026/05/25	R209	06/05/2027	8.25 Put	Bond Future	5674.2400	5.6742	4915.2800	4.9153	13.376	0.0000	0.0000
2026/05/25	R209	06/05/2027	8.25 Call	Bond Future	1460.1900	1.4602	1828.4500	1.8285	25.220	0.0000	0.0000
2026/05/25	R209	06/05/2027		Bond Future	9.0103	84.0500	8.8023	85.1773	2.309	0.0000	0.0000
2026/05/25	R209	06/05/2027	8.41 Call	Bond Future	1711.8200	1.7118	2126.3700	2.1264	24.217	0.0000	0.0000
2026/05/25	R209	06/05/2027	8.41 Put	Bond Future	5017.1900	5.0172	4304.5200	4.3045	14.205	0.0000	0.0000
2026/05/25	R209	05/08/2027		Bond Future	9.0664	85.6368	8.8500	86.7856	2.387	0.0000	0.0000
2026/05/25	R209	05/08/2027	8.87 Call	Bond Future	2842.3100	2.8423	3401.9800	3.4020	19.691	0.0000	0.0000
2026/05/25	R209	05/08/2027	8.87 Put	Bond Future	3884.1100	3.8841	3294.9800	3.2950	15.168	0.0000	0.0000
2026/05/25	R210	06/08/2026		Bond Future	266.9574	266.9574	267.0100	267.0100	0.020	0.0000	0.0000
2026/05/25	R210	06/08/2026	259.84 Call	Bond Future	7117.4300	7.1174	7170.0000	7.1700	0.739	0.0000	0.0000
2026/05/25	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R210	05/11/2026		Bond Future	268.3817	268.3817	268.4347	268.4347	0.020	0.0000	0.0000
2026/05/25	R210	05/11/2026	253.33 Call	Bond Future	15051.6700	15.0517	15104.6900	15.1047	0.352	0.0000	0.0000
2026/05/25	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R210	04/02/2027		Bond Future	273.7140	273.7140	273.7673	273.7673	0.019	0.0000	0.0000
2026/05/25	R210	04/02/2027	266.03 Call	Bond Future	7683.9600	7.6840	7737.2700	7.7373	0.694	0.0000	0.0000
2026/05/25	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R210	06/05/2027		Bond Future	275.6193	275.6193	275.6733	275.6733	0.020	0.0000	0.0000
2026/05/25	R210	06/05/2027	271.13 Call	Bond Future	4489.2500	4.4893	4543.2600	4.5433	1.203	0.0000	0.0000
2026/05/25	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R210	05/08/2027		Bond Future	280.8910	280.8910	280.9468	280.9468	0.020	0.0000	0.0000
2026/05/25	R210	05/08/2027	276.01 Call	Bond Future	4880.9600	4.8810	4936.8200	4.9368	1.144	0.0000	0.0000
2026/05/25	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R213	06/08/2026		Bond Future	8.3103	98.2492	8.1251	98.9217	2.229	0.0000	0.0000
2026/05/25	R213	06/08/2026	9.69 Call	Bond Future	4930.4900	4.9305	5560.3900	5.5604	12.776	0.0000	0.0000
2026/05/25	R213	06/08/2026	9.69 Put	Bond Future	97.3900	0.0974	54.8500	0.0549	43.680	0.0000	0.0000
2026/05/25	R213	05/11/2026		Bond Future	8.3632	96.5123	8.1656	97.1970	2.363	0.0000	0.0000
2026/05/25	R213	05/11/2026	8.75 Call	Bond Future	2209.7800	2.2098	2665.7000	2.6657	20.632	0.0000	0.0000
2026/05/25	R213	05/11/2026	8.75 Put	Bond Future	886.8300	0.8868	658.1000	0.6581	25.792	0.0000	0.0000
2026/05/25	R213	04/02/2027		Bond Future	8.3975	98.4080	8.1856	99.1058	2.523	0.0000	0.0000
2026/05/25	R213	04/02/2027	8.14 Call	Bond Future	1127.0900	1.1271	1435.9700	1.4360	27.405	0.0000	0.0000
2026/05/25	R213	04/02/2027	8.14 Put	Bond Future	1975.9900	1.9760	1587.0800	1.5871	19.682	0.0000	0.0000
2026/05/25	R213	06/05/2027	9.25 Call	Bond Future	3452.5900	3.4526	3970.3200	3.9703	14.995	0.0000	0.0000
2026/05/25	R213	06/05/2027	9.25 Put	Bond Future	893.8600	0.8939	699.9500	0.7000	21.694	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	
2026/05/25	R213	06/05/2027	8.13 Put	Bond Future	2122.4400	2.1224	1728.8900	1.7289	18.542	0.0000	0.0000
2026/05/25	R213	06/05/2027	8.13 Call	Bond Future	1233.7300	1.2337	1551.8200	1.5518	25.783	0.0000	0.0000
2026/05/25	R213	06/05/2027		Bond Future	8.4140	96.8293	8.1863	97.5409	2.706	0.0000	0.0000
2026/05/25	R213	06/05/2027	7.56 Call	Bond Future	629.7000	0.6297	830.9000	0.8309	31.952	0.0000	0.0000
2026/05/25	R213	06/05/2027	7.56 Put	Bond Future	3332.6600	3.3327	2822.2200	2.8222	15.316	0.0000	0.0000
2026/05/25	R213	05/08/2027		Bond Future	8.4777	98.6580	8.2315	99.3834	2.905	0.0000	0.0000
2026/05/25	R213	05/08/2027	8.27 Call	Bond Future	1432.3000	1.4323	1778.7600	1.7788	24.189	0.0000	0.0000
2026/05/25	R213	05/08/2027	8.27 Put	Bond Future	2043.7400	2.0437	1664.8100	1.6648	18.541	0.0000	0.0000
2026/05/25	R213	05/08/2027	8.58 Call	Bond Future	1934.6900	1.9347	2340.5300	2.3405	20.977	0.0000	0.0000
2026/05/25	R213	05/08/2027	8.58 Put	Bond Future	1635.3200	1.6353	1315.7700	1.3158	19.541	0.0000	0.0000
2026/05/25	R213	05/08/2027	7.95 Put	Bond Future	2595.5400	2.5955	2152.9400	2.1529	17.052	0.0000	0.0000
2026/05/25	R213	05/08/2027	7.95 Call	Bond Future	1032.7200	1.0327	1315.5100	1.3155	27.383	0.0000	0.0000
2026/05/25	R214	06/08/2026		Bond Future	9.3429	80.5369	9.1269	81.9802	2.312	0.0000	0.0000
2026/05/25	R214	06/08/2026	11.97 Call	Bond Future	14936.9200	14.9369	16366.5300	16.3665	9.571	0.0000	0.0000
2026/05/25	R214	06/08/2026	11.97 Put	Bond Future	25.8200	0.0258	12.1100	0.0121	53.098	0.0000	0.0000
2026/05/25	R214	05/11/2026		Bond Future	9.3956	78.7267	9.1730	80.1964	2.369	0.0000	0.0000
2026/05/25	R214	05/11/2026	10.97 Call	Bond Future	9958.2300	9.9582	11255.4800	11.2555	13.027	0.0000	0.0000
2026/05/25	R214	05/11/2026	10.97 Put	Bond Future	582.6600	0.5827	410.1700	0.4102	29.604	0.0000	0.0000
2026/05/25	R214	04/02/2027		Bond Future	9.4407	80.2731	9.2112	81.7715	2.431	0.0000	0.0000
2026/05/25	R214	04/02/2027	9.90 Call	Bond Future	5144.5700	5.1446	6143.7400	6.1437	19.422	0.0000	0.0000
2026/05/25	R214	04/02/2027	9.90 Put	Bond Future	2263.0000	2.2630	1763.7200	1.7637	22.063	0.0000	0.0000
2026/05/25	R214	06/05/2027		Bond Future	9.4780	78.5843	9.2415	80.1126	2.495	0.0000	0.0000
2026/05/25	R214	06/05/2027	8.88 Call	Bond Future	2189.4100	2.1894	2775.6800	2.7757	26.778	0.0000	0.0000
2026/05/25	R214	06/05/2027	8.88 Put	Bond Future	6135.7600	6.1358	5193.6900	5.1937	15.354	0.0000	0.0000
2026/05/25	R214	05/08/2027		Bond Future	9.5345	80.0680	9.2904	81.6255	2.560	0.0000	0.0000
2026/05/25	R214	05/08/2027	9.32 Call	Bond Future	3504.1000	3.5041	4273.6800	4.2737	21.962	0.0000	0.0000
2026/05/25	R214	05/08/2027	9.32 Put	Bond Future	4870.6100	4.8706	4082.6600	4.0827	16.178	0.0000	0.0000
2026/05/25	R248	06/08/2026	9.00 Call	Bond Future	1280.6800	1.2807	1936.9200	1.9369	51.242	0.0000	0.0000
2026/05/25	R248	06/08/2026	9.00 Put	Bond Future	4703.0900	4.7031	3439.1900	3.4392	26.874	0.0000	0.0000
2026/05/25	R248	06/08/2026	10.00 Call	Bond Future	6182.1500	6.1822	7706.0800	7.7061	24.650	0.0000	0.0000
2026/05/25	R248	06/08/2026	10.00 Put	Bond Future	990.8500	0.9909	594.6400	0.5946	39.987	0.0000	0.0000
2026/05/25	R248	06/08/2026		Bond Future	9.3798	98.1307	9.1641	100.0508	2.300	0.0000	0.0000
2026/05/25	R248	06/08/2026	12.37 Call	Bond Future	21297.0600	21.2971	23208.3700	23.2084	8.975	0.0000	0.0000
2026/05/25	R248	06/08/2026	12.37 Put	Bond Future	15.5900	0.0156	6.7600	0.0068	56.639	0.0000	0.0000
2026/05/25	R248	05/11/2026		Bond Future	9.4288	95.5039	9.2069	97.4593	2.354	0.0000	0.0000
2026/05/25	R248	05/11/2026	11.31 Call	Bond Future	14872.4800	14.8725	16648.9100	16.6489	11.944	0.0000	0.0000
2026/05/25	R248	05/11/2026	11.31 Put	Bond Future	593.3900	0.5934	414.4300	0.4144	30.159	0.0000	0.0000
2026/05/25	R248	04/02/2027		Bond Future	9.4708	97.3800	9.2425	99.3735	2.412	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	
2026/05/25	R248	04/02/2027	10.11 Call	Bond Future	7798.2300	7.7982	9212.2000	9.2122	18.132	0.0000	0.0000
2026/05/25	R248	04/02/2027	10.11 Put	Bond Future	2558.4600	2.5585	1978.9200	1.9789	22.652	0.0000	0.0000
2026/05/25	R248	06/05/2027		Bond Future	9.5054	94.8922	9.2706	96.9255	2.470	0.0000	0.0000
2026/05/25	R248	06/05/2027	9.05 Call	Bond Future	3341.1800	3.3412	4201.3000	4.2013	25.743	0.0000	0.0000
2026/05/25	R248	06/05/2027	9.05 Put	Bond Future	7348.6900	7.3487	6175.5500	6.1756	15.964	0.0000	0.0000
2026/05/25	R248	05/08/2027		Bond Future	9.5572	96.6833	9.3153	98.7554	2.531	0.0000	0.0000
2026/05/25	R248	05/08/2027	9.37 Call	Bond Future	4765.4400	4.7654	5807.8300	5.8078	21.874	0.0000	0.0000
2026/05/25	R248	05/08/2027	9.37 Put	Bond Future	6362.4000	6.3624	5332.7600	5.3328	16.183	0.0000	0.0000
2026/05/25	R2R9	06/08/2026		Bond Future	9.2597	108.1206	9.0685	109.5872	2.065	0.0000	0.0000
2026/05/25	R2R9	06/08/2026	101.74 Call	Bond Future	95001.0800	95.0011	96467.6500	96.4677	1.544	0.0000	0.0000
2026/05/25	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R2R9	05/11/2026		Bond Future	9.3178	105.1377	9.1197	106.6311	2.125	0.0000	0.0000
2026/05/25	R2R9	05/11/2026	98.56 Call	Bond Future	94167.6500	94.1677	95661.0600	95.6611	1.586	0.0000	0.0000
2026/05/25	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R2R9	04/02/2027		Bond Future	9.3660	107.2035	9.1609	108.7259	2.190	0.0000	0.0000
2026/05/25	R2R9	04/02/2027	9.89 Call	Bond Future	5946.4100	5.9464	7186.2200	7.1862	20.850	0.0000	0.0000
2026/05/25	R2R9	04/02/2027	9.89 Put	Bond Future	2195.4400	2.1954	1912.8300	1.9128	12.873	0.0000	0.0000
2026/05/25	R2R9	06/05/2027		Bond Future	9.4096	104.3751	9.1970	105.9278	2.259	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	8.83 Call	Bond Future	2468.0700	2.4681	3056.8600	3.0569	23.856	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	8.83 Put	Bond Future	6778.4800	6.7785	5814.5500	5.8146	14.220	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	9.64 Call	Bond Future	5243.5800	5.2436	6168.7600	6.1688	17.644	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	9.64 Put	Bond Future	3596.3700	3.5964	2968.8300	2.9688	17.449	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	8.94 Put	Bond Future	6212.8100	6.2128	5294.2300	5.2942	14.785	0.0000	0.0000
2026/05/25	R2R9	06/05/2027	8.94 Call	Bond Future	2739.4400	2.7394	3373.5800	3.3736	23.149	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	9.68 Call	Bond Future	5492.6500	5.4927	6419.7800	6.4198	16.879	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	9.68 Put	Bond Future	4057.6500	4.0577	3402.2800	3.4023	16.151	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	8.90 Put	Bond Future	7056.7100	7.0567	6101.6900	6.1017	13.534	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	8.90 Call	Bond Future	2855.7200	2.8557	3483.2000	3.4832	21.973	0.0000	0.0000
2026/05/25	R2R9	05/08/2027		Bond Future	9.4758	106.3441	9.2551	107.9266	2.329	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	9.26 Call	Bond Future	3979.6600	3.9797	4658.9900	4.6590	17.070	0.0000	0.0000
2026/05/25	R2R9	05/08/2027	9.26 Put	Bond Future	5526.8700	5.5269	4623.7000	4.6237	16.341	0.0000	0.0000
2026/05/25	R4R2	06/08/2026		Bond Future	9.4138	109.4455	9.2024	111.2539	2.246	0.0000	0.0000
2026/05/25	R4R2	06/08/2026	102.06 Call	Bond Future	96028.2200	96.0282	97836.5900	97.8366	1.883	0.0000	0.0000
2026/05/25	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R4R2	05/11/2026		Bond Future	9.4712	106.3610	9.2529	108.2026	2.305	0.0000	0.0000
2026/05/25	R4R2	05/11/2026	98.76 Call	Bond Future	95138.4300	95.1384	96980.0100	96.9800	1.936	0.0000	0.0000
2026/05/25	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	R4R2	04/02/2027		Bond Future	9.5197	108.4509	9.2942	110.3283	2.369	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	
2026/05/25	R4R2	04/02/2027	10.13 Call	Bond Future	7155.0100	7.1550	8485.8900	8.4859	18.601	0.0000	0.0000
2026/05/25	R4R2	04/02/2027	10.13 Put	Bond Future	2312.4700	2.3125	1766.0100	1.7660	23.631	0.0000	0.0000
2026/05/25	R4R2	06/05/2027		Bond Future	9.5638	105.5214	9.3308	107.4362	2.436	0.0000	0.0000
2026/05/25	R4R2	06/05/2027	9.00 Call	Bond Future	3064.1100	3.0641	3822.0700	3.8221	24.737	0.0000	0.0000
2026/05/25	R4R2	06/05/2027	9.00 Put	Bond Future	7787.0600	7.7871	6630.2200	6.6302	14.856	0.0000	0.0000
2026/05/25	R4R2	05/08/2027		Bond Future	9.6283	107.5120	9.3872	109.4634	2.504	0.0000	0.0000
2026/05/25	R4R2	05/08/2027	9.44 Call	Bond Future	4695.8600	4.6959	5670.7700	5.6708	20.761	0.0000	0.0000
2026/05/25	R4R2	05/08/2027	9.44 Put	Bond Future	6215.3000	6.2153	5238.7500	5.2388	15.712	0.0000	0.0000
2026/05/25	RR87	06/08/2026		Bond Future	7.2982	100.8582	7.1873	100.8973	1.520	0.0000	0.0000
2026/05/25	RR87	06/08/2026	6.53 Call	Bond Future	5.1283	0.0051	7.6860	0.0077	49.874	0.0000	0.0000
2026/05/25	RR87	06/08/2026	6.53 Put	Bond Future	276.8283	0.2768	240.2460	0.2402	13.215	0.0000	0.0000
2026/05/25	RR87	05/11/2026		Bond Future	6.7584	102.7202	6.4124	102.7598	5.119	0.0000	0.0000
2026/05/25	RR87	05/11/2026	5.27 Call	Bond Future	1.5607	0.0016	3.8742	0.0039	148.240	0.0000	0.0000
2026/05/25	RR87	05/11/2026	5.27 Put	Bond Future	172.2807	0.1723	134.9642	0.1350	21.660	0.0000	0.0000
2026/05/25	RR88	06/08/2026		Bond Future	7.6931	104.2618	7.6048	104.3673	1.148	0.0000	0.0000
2026/05/25	RR88	06/08/2026	6.79 Call	Bond Future	21.6668	0.0217	27.6568	0.0277	27.646	0.0000	0.0000
2026/05/25	RR88	06/08/2026	6.79 Put	Bond Future	1106.6268	1.1066	1007.1568	1.0072	8.989	0.0000	0.0000
2026/05/25	RR88	05/11/2026		Bond Future	7.7200	105.5403	7.6110	105.6537	1.412	0.0000	0.0000
2026/05/25	RR88	05/11/2026	6.71 Call	Bond Future	48.3846	0.0484	61.1034	0.0611	26.287	0.0000	0.0000
2026/05/25	RR88	05/11/2026	6.71 Put	Bond Future	1105.0446	1.1050	1004.4334	1.0044	9.105	0.0000	0.0000
2026/05/25	RR88	04/02/2027		Bond Future	7.6481	103.7605	7.5064	103.8793	1.853	0.0000	0.0000
2026/05/25	RR88	04/02/2027	7.78 Call	Bond Future	398.8859	0.3989	465.9024	0.4659	16.801	0.0000	0.0000
2026/05/25	RR88	04/02/2027	7.78 Put	Bond Future	288.5459	0.2885	236.7624	0.2368	17.946	0.0000	0.0000
2026/05/25	RR88	06/05/2027		Bond Future	7.4492	105.8451	7.2477	105.9661	2.704	0.0000	0.0000
2026/05/25	RR88	06/05/2027	7.89 Call	Bond Future	435.7543	0.4358	516.5397	0.5165	18.539	0.0000	0.0000
2026/05/25	RR88	06/05/2027	7.89 Put	Bond Future	171.8543	0.1719	131.6297	0.1316	23.406	0.0000	0.0000
2026/05/25	RR88	05/08/2027		Bond Future	7.3174	102.5366	6.9756	102.6602	4.671	0.0000	0.0000
2026/05/25	RR88	05/08/2027	8.07 Call	Bond Future	350.4162	0.3504	444.5402	0.4445	26.861	0.0000	0.0000
2026/05/25	RR88	05/08/2027	8.07 Put	Bond Future	79.2462	0.0792	49.7502	0.0498	37.221	0.0000	0.0000
2026/05/25	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/25	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

