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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/05/2026 TO 27/05/2026

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
2026/05/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/27	2029	06/08/2026		Bond Future	150.1626	150.1626	150.2145	0.035	0.0000	0.0000
2026/05/27	2029	06/08/2026	144.10 Call	Bond Future	6062.5600	6.0626	6114.5000	0.857	0.0000	0.0000
2026/05/27	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2029	05/11/2026		Bond Future	151.4717	151.4717	151.5237	0.034	0.0000	0.0000
2026/05/27	2029	05/11/2026	147.56 Call	Bond Future	3911.7400	3.9117	3963.7300	1.329	0.0000	0.0000
2026/05/27	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 Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/05/27	2029	04/02/2027		Bond Future	154.4802	154.4802	154.5319	154.5319	0.033	0.0000	0.0000
2026/05/27	2029	04/02/2027	149.72 Call	Bond Future	4760.2000	4.7602	4811.8900	4.8119	1.086	0.0000	0.0000
2026/05/27	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2029	06/05/2027		Bond Future	156.0828	156.0828	156.1350	156.1350	0.033	0.0000	0.0000
2026/05/27	2029	06/05/2027	153.32 Call	Bond Future	2762.8400	2.7628	2814.9500	2.8150	1.886	0.0000	0.0000
2026/05/27	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2029	05/08/2027		Bond Future	159.0698	159.0698	159.1243	159.1243	0.034	0.0000	0.0000
2026/05/27	2029	05/08/2027	156.72 Call	Bond Future	2349.8300	2.3498	2404.3000	2.4043	2.318	0.0000	0.0000
2026/05/27	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2030	06/08/2026	7.21 Put	Bond Future	2437.8800	2.4379	2204.0200	2.2040	9.593	0.0000	0.0000
2026/05/27	2030	06/08/2026	7.21 Call	Bond Future	85.5400	0.0855	112.6900	0.1127	31.740	0.0000	0.0000
2026/05/27	2030	06/08/2026	7.71 Put	Bond Future	1212.9100	1.2129	1039.0000	1.0390	14.338	0.0000	0.0000
2026/05/27	2030	06/08/2026	7.71 Call	Bond Future	379.0500	0.3791	466.1500	0.4662	22.978	0.0000	0.0000
2026/05/27	2030	06/08/2026	8.06 Call	Bond Future	868.1200	0.8681	1013.1700	1.0132	16.709	0.0000	0.0000
2026/05/27	2030	06/08/2026	8.06 Put	Bond Future	655.5200	0.6555	539.5600	0.5396	17.690	0.0000	0.0000
2026/05/27	2030	06/08/2026		Bond Future	7.9885	100.2903	7.9010	100.5513	1.095	0.0000	0.0000
2026/05/27	2030	06/08/2026	9.22 Call	Bond Future	3661.2300	3.6612	3904.2900	3.9043	6.639	0.0000	0.0000
2026/05/27	2030	06/08/2026	9.22 Put	Bond Future	74.6600	0.0747	56.7100	0.0567	24.042	0.0000	0.0000
2026/05/27	2030	05/11/2026		Bond Future	8.0202	102.1416	7.9254	102.4068	1.182	0.0000	0.0000
2026/05/27	2030	05/11/2026	8.39 Call	Bond Future	1684.1200	1.6841	1858.2900	1.8583	10.342	0.0000	0.0000
2026/05/27	2030	05/11/2026	8.39 Put	Bond Future	657.8900	0.6579	566.9100	0.5669	13.829	0.0000	0.0000
2026/05/27	2030	04/02/2027		Bond Future	8.0215	100.1394	7.9180	100.4088	1.290	0.0000	0.0000
2026/05/27	2030	04/02/2027	7.82 Call	Bond Future	876.4200	0.8764	995.5200	0.9955	13.589	0.0000	0.0000
2026/05/27	2030	04/02/2027	7.82 Put	Bond Future	1402.0400	1.4020	1251.7000	1.2517	10.723	0.0000	0.0000
2026/05/27	2030	06/05/2027		Bond Future	8.0164	102.1510	7.9026	102.4253	1.420	0.0000	0.0000
2026/05/27	2030	06/05/2027	7.27 Call	Bond Future	496.5100	0.4965	575.1100	0.5751	15.830	0.0000	0.0000
2026/05/27	2030	06/05/2027	7.27 Put	Bond Future	2312.6500	2.3127	2116.9200	2.1169	8.463	0.0000	0.0000
2026/05/27	2030	05/08/2027		Bond Future	8.0741	100.0717	7.9467	100.3522	1.578	0.0000	0.0000
2026/05/27	2030	05/08/2027	8.11 Call	Bond Future	1271.9300	1.2719	1420.3900	1.4204	11.672	0.0000	0.0000
2026/05/27	2030	05/08/2027	8.11 Put	Bond Future	1193.1000	1.1931	1061.1000	1.0611	11.064	0.0000	0.0000
2026/05/27	2031	06/08/2026		Bond Future	116.4329	116.4329	116.4427	116.4427	0.008	0.0000	0.0000
2026/05/27	2031	06/08/2026	113.81 Call	Bond Future	2622.9000	2.6229	2632.6600	2.6327	0.372	0.0000	0.0000
2026/05/27	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2031	05/11/2026		Bond Future	118.6098	118.6098	118.6190	118.6190	0.008	0.0000	0.0000
2026/05/27	2031	05/11/2026	111.49 Call	Bond Future	7119.7800	7.1198	7128.9900	7.1290	0.129	0.0000	0.0000
2026/05/27	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2031	04/02/2027		Bond Future	118.4704	118.4704	118.4788	118.4788	0.007	0.0000	0.0000
2026/05/27	2031	04/02/2027	116.18 Call	Bond Future	2290.3800	2.2904	2298.7500	2.2988	0.365	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
2026/05/27	2031	04/02/2027	116.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/27	2031	06/05/2027		Bond Future	120.8755	120.8755	120.8835	120.8835	0.007	0.0000
2026/05/27	2031	06/05/2027	116.87 Call	Bond Future	4005.4800	4.0055	4013.4700	4.0135	0.199	0.0000
2026/05/27	2031	06/05/2027	116.87 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2031	05/08/2027		Bond Future	120.6355	120.6355	120.6448	120.6448	0.008	0.0000
2026/05/27	2031	05/08/2027	121.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2031	05/08/2027	121.41 Put	Bond Future	774.4600	0.7745	765.2200	0.7652	1.193	0.0000
2026/05/27	2032	06/08/2026		Bond Future	8.2830	102.8581	8.1924	103.2602	1.094	0.0000
2026/05/27	2032	06/08/2026	10.12 Call	Bond Future	7784.0500	7.7841	8175.0800	8.1751	5.023	0.0000
2026/05/27	2032	06/08/2026	10.12 Put	Bond Future	43.4100	0.0434	32.3100	0.0323	25.570	0.0000
2026/05/27	2032	05/11/2026		Bond Future	8.3244	100.5969	8.2288	101.0058	1.149	0.0000
2026/05/27	2032	05/11/2026	9.16 Call	Bond Future	4107.9900	4.1080	4427.3600	4.4274	7.774	0.0000
2026/05/27	2032	05/11/2026	9.16 Put	Bond Future	621.6700	0.6217	532.1300	0.5321	14.403	0.0000
2026/05/27	2032	04/02/2027		Bond Future	8.3479	102.5727	8.2467	102.9887	1.212	0.0000
2026/05/27	2032	04/02/2027	8.48 Call	Bond Future	2245.7500	2.2458	2478.9700	2.4790	10.385	0.0000
2026/05/27	2032	04/02/2027	8.48 Put	Bond Future	1705.7000	1.7057	1522.9300	1.5229	10.715	0.0000
2026/05/27	2032	06/05/2027		Bond Future	8.3613	100.4704	8.2539	100.8943	1.284	0.0000
2026/05/27	2032	06/05/2027	7.80 Call	Bond Future	1213.5900	1.2136	1364.6900	1.3647	12.451	0.0000
2026/05/27	2032	06/05/2027	7.80 Put	Bond Future	3453.8900	3.4539	3181.1300	3.1811	7.897	0.0000
2026/05/27	2032	05/08/2027		Bond Future	8.4126	102.3672	8.2979	102.8000	1.364	0.0000
2026/05/27	2032	05/08/2027	8.42 Call	Bond Future	2279.8800	2.2799	2505.8600	2.5059	9.912	0.0000
2026/05/27	2032	05/08/2027	8.42 Put	Bond Future	2252.0400	2.2520	2045.2300	2.0452	9.183	0.0000
2026/05/27	2033	06/08/2026		Bond Future	146.3955	146.3955	146.4117	146.4117	0.011	0.0000
2026/05/27	2033	06/08/2026	134.25 Call	Bond Future	12145.5200	12.1455	12161.7000	12.1617	0.133	0.0000
2026/05/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2033	05/11/2026		Bond Future	147.5310	147.5310	147.5466	147.5466	0.011	0.0000
2026/05/27	2033	05/11/2026	137.26 Call	Bond Future	10271.0200	10.2710	10286.5700	10.2866	0.151	0.0000
2026/05/27	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2033	04/02/2027		Bond Future	150.4610	150.4610	150.4757	150.4757	0.010	0.0000
2026/05/27	2033	04/02/2027	142.71 Call	Bond Future	7751.0300	7.7510	7765.7200	7.7657	0.190	0.0000
2026/05/27	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2033	06/05/2027		Bond Future	151.8765	151.8765	151.8908	151.8908	0.009	0.0000
2026/05/27	2033	06/05/2027	151.21 Call	Bond Future	666.5000	0.6665	680.8200	0.6808	2.149	0.0000
2026/05/27	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/27	2033	05/08/2027		Bond Future	154.7831	154.7831	154.7990	154.7990	0.010	0.0000
2026/05/27	2033	05/08/2027	153.15 Call	Bond Future	1633.1100	1.6331	1649.0300	1.6490	0.975	0.0000
2026/05/27	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2026/05/27	2037	06/08/2026	9.30 Call	Bond Future	3508.2700	3.5083	3776.8400	3.7768	7.655	0.0000	0.0000
2026/05/27	2037	06/08/2026	9.30 Put	Bond Future	943.1700	0.9432	823.2000	0.8232	12.720	0.0000	0.0000
2026/05/27	2037	06/08/2026	11.30 Call	Bond Future	14246.1400	14.2461	14630.1200	14.6301	2.695	0.0000	0.0000
2026/05/27	2037	06/08/2026	11.30 Put	Bond Future	22.5300	0.0225	17.9700	0.0180	20.240	0.0000	0.0000
2026/05/27	2037	06/08/2026	10.70 Call	Bond Future	11022.4000	11.0224	11396.5200	11.3965	3.394	0.0000	0.0000
2026/05/27	2037	06/08/2026	10.70 Put	Bond Future	81.4900	0.0815	67.0700	0.0671	17.695	0.0000	0.0000
2026/05/27	2037	06/08/2026	10.02 Put	Bond Future	260.7200	0.2607	219.6900	0.2197	15.737	0.0000	0.0000
2026/05/27	2037	06/08/2026	10.02 Call	Bond Future	7264.0400	7.2640	7611.5500	7.6116	4.784	0.0000	0.0000
2026/05/27	2037	06/08/2026		Bond Future	8.9042	97.5561	8.8454	97.9446	0.660	0.0000	0.0000
2026/05/27	2037	06/08/2026	11.71 Call	Bond Future	16375.9700	16.3760	16762.9500	16.7630	2.363	0.0000	0.0000
2026/05/27	2037	06/08/2026	11.71 Put	Bond Future	6.8500	0.0069	5.2900	0.0053	22.774	0.0000	0.0000
2026/05/27	2037	05/11/2026		Bond Future	8.9504	99.3570	8.8896	99.7520	0.679	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.62 Call	Bond Future	10474.5300	10.4745	10827.5600	10.8276	3.370	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.62 Put	Bond Future	415.1000	0.4151	373.1400	0.3731	10.108	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.83 Call	Bond Future	11559.1100	11.5591	11919.6100	11.9196	3.119	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.83 Put	Bond Future	335.3800	0.3354	300.8900	0.3009	10.284	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.23 Call	Bond Future	8465.0300	8.4650	8799.3000	8.7993	3.949	0.0000	0.0000
2026/05/27	2037	05/11/2026	10.23 Put	Bond Future	625.1900	0.6252	564.4700	0.5645	9.712	0.0000	0.0000
2026/05/27	2037	05/11/2026	9.46 Put	Bond Future	1445.1200	1.4451	1319.8600	1.3199	8.668	0.0000	0.0000
2026/05/27	2037	05/11/2026	9.46 Call	Bond Future	4673.7600	4.6738	4943.4900	4.9435	5.771	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.81 Call	Bond Future	6536.9400	6.5369	6830.4700	6.8305	4.490	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.81 Put	Bond Future	1477.1000	1.4771	1368.8000	1.3688	7.332	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.31 Call	Bond Future	4343.5900	4.3436	4588.5600	4.5886	5.640	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.31 Put	Bond Future	2310.4400	2.3104	2153.5800	2.1536	6.789	0.0000	0.0000
2026/05/27	2037	04/02/2027	8.44 Put	Bond Future	5269.9900	5.2700	5003.7800	5.0038	5.051	0.0000	0.0000
2026/05/27	2037	04/02/2027	8.44 Call	Bond Future	1713.2600	1.7133	1848.8800	1.8489	7.916	0.0000	0.0000
2026/05/27	2037	04/02/2027		Bond Future	8.9859	97.0497	8.9229	97.4515	0.701	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.51 Call	Bond Future	5180.3300	5.1803	5446.7600	5.4468	5.143	0.0000	0.0000
2026/05/27	2037	04/02/2027	9.51 Put	Bond Future	1920.7800	1.9208	1785.3800	1.7854	7.049	0.0000	0.0000
2026/05/27	2037	06/05/2027		Bond Future	9.0208	98.9994	8.9555	99.4089	0.725	0.0000	0.0000
2026/05/27	2037	06/05/2027	8.58 Call	Bond Future	2352.1100	2.3521	2512.2600	2.5123	6.809	0.0000	0.0000
2026/05/27	2037	06/05/2027	8.58 Put	Bond Future	5158.2100	5.1582	4908.8900	4.9089	4.833	0.0000	0.0000
2026/05/27	2037	05/08/2027		Bond Future	9.0811	96.6096	9.0129	97.0278	0.751	0.0000	0.0000
2026/05/27	2037	05/08/2027	9.05 Call	Bond Future	3772.2900	3.7723	3985.6000	3.9856	5.655	0.0000	0.0000
2026/05/27	2037	05/08/2027	9.05 Put	Bond Future	3962.4600	3.9625	3757.6300	3.7576	5.169	0.0000	0.0000
2026/05/27	2038	06/08/2026		Bond Future	161.5149	161.5149	161.5345	161.5345	0.012	0.0000	0.0000
2026/05/27	2038	06/08/2026	144.72 Call	Bond Future	16794.8700	16.7949	16814.4600	16.8145	0.117	0.0000	0.0000
2026/05/27	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	
2026/05/27	2038	05/11/2026		Bond Future	164.5346	164.5346	164.5534	164.5534	0.011	0.0000	0.0000
2026/05/27	2038	05/11/2026	146.31 Call	Bond Future	18224.5900	18.2246	18243.4200	18.2434	0.103	0.0000	0.0000
2026/05/27	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2038	04/02/2027		Bond Future	165.5369	165.5369	165.5547	165.5547	0.011	0.0000	0.0000
2026/05/27	2038	04/02/2027	153.83 Call	Bond Future	11706.9000	11.7069	11724.6700	11.7247	0.152	0.0000	0.0000
2026/05/27	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2038	06/05/2027		Bond Future	168.8969	168.8969	168.9144	168.9144	0.010	0.0000	0.0000
2026/05/27	2038	06/05/2027	166.10 Call	Bond Future	2796.9300	2.7969	2814.3500	2.8144	0.623	0.0000	0.0000
2026/05/27	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2038	05/08/2027		Bond Future	169.8119	169.8119	169.8313	169.8313	0.011	0.0000	0.0000
2026/05/27	2038	05/08/2027	169.13 Call	Bond Future	681.8500	0.6819	701.2600	0.7013	2.847	0.0000	0.0000
2026/05/27	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2040	06/08/2026		Bond Future	9.1295	99.2953	9.0760	99.7032	0.585	0.0000	0.0000
2026/05/27	2040	06/08/2026	12.19 Call	Bond Future	19867.3700	19.8674	20273.9700	20.2740	2.047	0.0000	0.0000
2026/05/27	2040	06/08/2026	12.19 Put	Bond Future	5.8800	0.0059	4.6100	0.0046	21.599	0.0000	0.0000
2026/05/27	2040	05/11/2026		Bond Future	9.1772	101.1285	9.1221	101.5431	0.601	0.0000	0.0000
2026/05/27	2040	05/11/2026	11.06 Call	Bond Future	13210.9600	13.2110	13587.7500	13.5878	2.852	0.0000	0.0000
2026/05/27	2040	05/11/2026	11.06 Put	Bond Future	408.0800	0.4081	370.1900	0.3702	9.285	0.0000	0.0000
2026/05/27	2040	05/11/2026	11.27 Call	Bond Future	14417.7500	14.4178	14800.7300	14.8007	2.656	0.0000	0.0000
2026/05/27	2040	05/11/2026	11.27 Put	Bond Future	337.3400	0.3373	305.6400	0.3056	9.397	0.0000	0.0000
2026/05/27	2040	05/11/2026	10.67 Call	Bond Future	10947.3100	10.9473	11308.5300	11.3085	3.300	0.0000	0.0000
2026/05/27	2040	05/11/2026	10.67 Put	Bond Future	592.3000	0.5923	538.8400	0.5388	9.026	0.0000	0.0000
2026/05/27	2040	05/11/2026	9.91 Put	Bond Future	1309.3400	1.3093	1201.6500	1.2017	8.225	0.0000	0.0000
2026/05/27	2040	05/11/2026	9.91 Call	Bond Future	6596.9800	6.5970	6903.9700	6.9040	4.653	0.0000	0.0000
2026/05/27	2040	04/02/2027	10.17 Call	Bond Future	8270.1600	8.2702	8588.0400	8.5880	3.844	0.0000	0.0000
2026/05/27	2040	04/02/2027	10.17 Put	Bond Future	1554.8100	1.5548	1450.7600	1.4508	6.692	0.0000	0.0000
2026/05/27	2040	04/02/2027	9.67 Call	Bond Future	5690.9400	5.6909	5962.4400	5.9624	4.771	0.0000	0.0000
2026/05/27	2040	04/02/2027	9.67 Put	Bond Future	2410.3600	2.4104	2259.9300	2.2599	6.241	0.0000	0.0000
2026/05/27	2040	04/02/2027	8.78 Put	Bond Future	5651.8800	5.6519	5387.5400	5.3875	4.677	0.0000	0.0000
2026/05/27	2040	04/02/2027	8.78 Call	Bond Future	2354.1200	2.3541	2511.7100	2.5117	6.694	0.0000	0.0000
2026/05/27	2040	04/02/2027		Bond Future	9.2157	98.6054	9.1588	99.0274	0.617	0.0000	0.0000
2026/05/27	2040	04/02/2027	9.93 Call	Bond Future	6996.0900	6.9961	7293.8600	7.2939	4.256	0.0000	0.0000
2026/05/27	2040	04/02/2027	9.93 Put	Bond Future	1907.0600	1.9071	1782.9000	1.7829	6.511	0.0000	0.0000
2026/05/27	2040	06/05/2027		Bond Future	9.2537	100.5866	9.1950	101.0164	0.635	0.0000	0.0000
2026/05/27	2040	06/05/2027	8.88 Call	Bond Future	3032.4400	3.0324	3209.5500	3.2096	5.841	0.0000	0.0000
2026/05/27	2040	06/05/2027	8.88 Put	Bond Future	5811.8700	5.8119	5559.1700	5.5592	4.348	0.0000	0.0000
2026/05/27	2040	05/08/2027		Bond Future	9.3139	97.9760	9.2529	98.4149	0.655	0.0000	0.0000
2026/05/27	2040	05/08/2027	9.33 Call	Bond Future	4683.6400	4.6836	4913.1700	4.9132	4.901	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	
2026/05/27	2040	05/08/2027	9.33 Put	Bond Future	4568.4400	4.5684	4359.0600	4.3591	4.583	0.0000	0.0000
2026/05/27	2043	06/08/2026		Bond Future	124.8892	124.8892	124.9038	124.9038	0.012	0.0000	0.0000
2026/05/27	2043	06/08/2026	110.88 Call	Bond Future	14009.1500	14.0092	14023.7500	14.0238	0.104	0.0000	0.0000
2026/05/27	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2043	05/11/2026		Bond Future	127.2242	127.2242	127.2383	127.2383	0.011	0.0000	0.0000
2026/05/27	2043	05/11/2026	112.84 Call	Bond Future	14384.2100	14.3842	14398.3300	14.3983	0.098	0.0000	0.0000
2026/05/27	2043	05/11/2026	112.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2043	04/02/2027		Bond Future	126.8119	126.8119	126.8251	126.8251	0.010	0.0000	0.0000
2026/05/27	2043	04/02/2027	117.63 Call	Bond Future	9181.8900	9.1819	9195.1300	9.1951	0.144	0.0000	0.0000
2026/05/27	2043	04/02/2027	117.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2043	06/05/2027		Bond Future	129.3864	129.3864	129.3994	129.3994	0.010	0.0000	0.0000
2026/05/27	2043	06/05/2027	127.48 Call	Bond Future	1906.4300	1.9064	1919.4200	1.9194	0.681	0.0000	0.0000
2026/05/27	2043	06/05/2027	127.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2043	05/08/2027		Bond Future	128.8549	128.8549	128.8693	128.8693	0.011	0.0000	0.0000
2026/05/27	2043	05/08/2027	129.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2043	05/08/2027	129.56 Put	Bond Future	705.1500	0.7052	690.7100	0.6907	2.048	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.25 Call	Bond Future	2413.9400	2.4139	2630.3100	2.6303	8.963	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.25 Put	Bond Future	2428.7200	2.4287	2201.8000	2.2018	9.343	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.00 Call	Bond Future	1512.7200	1.5127	1669.0100	1.6690	10.332	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.00 Put	Bond Future	3638.2000	3.6382	3351.2000	3.3512	7.889	0.0000	0.0000
2026/05/27	2044	06/08/2026		Bond Future	9.2518	95.9731	9.1986	96.4164	0.575	0.0000	0.0000
2026/05/27	2044	06/08/2026	12.42 Call	Bond Future	21648.9600	21.6490	22091.0600	22.0911	2.042	0.0000	0.0000
2026/05/27	2044	06/08/2026	12.42 Put	Bond Future	5.4300	0.0054	4.2400	0.0042	21.915	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.75 Call	Bond Future	5016.1000	5.0161	5338.5200	5.3385	6.428	0.0000	0.0000
2026/05/27	2044	06/08/2026	9.75 Put	Bond Future	1010.1800	1.0102	889.3100	0.8893	11.965	0.0000	0.0000
2026/05/27	2044	05/11/2026		Bond Future	9.2973	97.7449	9.2426	98.1957	0.588	0.0000	0.0000
2026/05/27	2044	05/11/2026	11.34 Call	Bond Future	15165.6200	15.1656	15580.0000	15.5800	2.732	0.0000	0.0000
2026/05/27	2044	05/11/2026	11.34 Put	Bond Future	393.7800	0.3938	357.3100	0.3573	9.262	0.0000	0.0000
2026/05/27	2044	04/02/2027		Bond Future	9.3347	95.2807	9.2784	95.7394	0.603	0.0000	0.0000
2026/05/27	2044	04/02/2027	10.18 Call	Bond Future	8406.7800	8.4068	8742.9100	8.7429	3.998	0.0000	0.0000
2026/05/27	2044	04/02/2027	10.18 Put	Bond Future	1894.9600	1.8950	1772.3800	1.7724	6.469	0.0000	0.0000
2026/05/27	2044	06/05/2027		Bond Future	9.3714	97.1950	9.3135	97.6625	0.618	0.0000	0.0000
2026/05/27	2044	06/05/2027	9.08 Call	Bond Future	3646.2400	3.6462	3850.8200	3.8508	5.611	0.0000	0.0000
2026/05/27	2044	06/05/2027	9.08 Put	Bond Future	6033.1400	6.0331	5770.2000	5.7702	4.358	0.0000	0.0000
2026/05/27	2044	05/08/2027		Bond Future	9.4275	94.6456	9.3676	95.1228	0.636	0.0000	0.0000
2026/05/27	2044	05/08/2027	9.44 Call	Bond Future	5197.7300	5.1977	5448.3600	5.4484	4.822	0.0000	0.0000
2026/05/27	2044	05/08/2027	9.44 Put	Bond Future	5098.6300	5.0986	4872.0500	4.8721	4.444	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	
2026/05/27	2046	06/08/2026		Bond Future	144.1864	144.1864	145.0539	145.0539	0.602	0.0000	0.0000
2026/05/27	2046	06/08/2026	122.38 Call	Bond Future	21806.3700	21.8064	22673.9100	22.6739	3.978	0.0000	0.0000
2026/05/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2046	05/11/2026		Bond Future	144.5282	144.5282	145.4111	145.4111	0.611	0.0000	0.0000
2026/05/27	2046	05/11/2026	125.48 Call	Bond Future	19048.1900	19.0482	19931.0500	19.9311	4.635	0.0000	0.0000
2026/05/27	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2046	04/02/2027		Bond Future	147.3990	147.3990	148.2982	148.2982	0.610	0.0000	0.0000
2026/05/27	2046	04/02/2027	131.09 Call	Bond Future	16308.9600	16.3090	17208.1900	17.2082	5.514	0.0000	0.0000
2026/05/27	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2046	06/05/2027		Bond Future	147.9827	147.9827	148.8995	148.8995	0.620	0.0000	0.0000
2026/05/27	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2046	06/05/2027	148.99 Put	Bond Future	1007.3400	1.0073	90.5200	0.0905	91.014	0.0000	0.0000
2026/05/27	2046	05/08/2027		Bond Future	150.8134	150.8134	151.7490	151.7490	0.620	0.0000	0.0000
2026/05/27	2046	05/08/2027	149.17 Call	Bond Future	1643.4100	1.6434	2578.9800	2.5790	56.929	0.0000	0.0000
2026/05/27	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2050	06/08/2026		Bond Future	145.9243	145.9243	146.4411	146.4411	0.354	0.0000	0.0000
2026/05/27	2050	06/08/2026	123.27 Call	Bond Future	22654.2900	22.6543	23171.0700	23.1711	2.281	0.0000	0.0000
2026/05/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2050	05/11/2026		Bond Future	148.6523	148.6523	149.1777	149.1777	0.353	0.0000	0.0000
2026/05/27	2050	05/11/2026	123.84 Call	Bond Future	24812.3300	24.8123	25337.7300	25.3377	2.117	0.0000	0.0000
2026/05/27	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2050	04/02/2027		Bond Future	149.0826	149.0826	149.6172	149.6172	0.359	0.0000	0.0000
2026/05/27	2050	04/02/2027	132.39 Call	Bond Future	16692.5800	16.6926	17227.2300	17.2272	3.203	0.0000	0.0000
2026/05/27	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2050	06/05/2027		Bond Future	152.1085	152.1085	152.6534	152.6534	0.358	0.0000	0.0000
2026/05/27	2050	06/05/2027	150.46 Call	Bond Future	1648.5300	1.6485	2193.4300	2.1934	33.054	0.0000	0.0000
2026/05/27	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	2050	05/08/2027		Bond Future	152.4387	152.4387	152.9955	152.9955	0.365	0.0000	0.0000
2026/05/27	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	25.4900	0.0255	100.000	0.0000	0.0000
2026/05/27	2050	05/08/2027	152.97 Put	Bond Future	531.3000	0.5313	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	AL37	06/08/2026		Index Future	1289.9980	1289.9980	1294.3310	1294.3310	0.336	0.0000	0.0000
2026/05/27	AL37	05/11/2026		Index Future	1314.0550	1314.0550	1318.4650	1318.4650	0.336	0.0000	0.0000
2026/05/27	AL37	04/02/2027		Index Future	1339.8360	1339.8360	1344.3290	1344.3290	0.335	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	
2026/05/27	AL37	06/05/2027		Index Future	1366.7200	1366.7200	1371.3020	1371.3020	0.335	0.0000	0.0000
2026/05/27	AL37	05/08/2027		Index Future	1392.3270	1392.3270	1396.9980	1396.9980	0.335	0.0000	0.0000
2026/05/27	AL7T	06/08/2026		Index Future	1672.5250	1672.5250	1678.8170	1678.8170	0.376	0.0000	0.0000
2026/05/27	AL7T	05/11/2026		Index Future	1703.7150	1703.7150	1710.1200	1710.1200	0.376	0.0000	0.0000
2026/05/27	AL7T	04/02/2027		Index Future	1737.1410	1737.1410	1743.6670	1743.6670	0.376	0.0000	0.0000
2026/05/27	AL7T	06/05/2027		Index Future	1771.9980	1771.9980	1778.6520	1778.6520	0.376	0.0000	0.0000
2026/05/27	AL7T	05/08/2027		Index Future	1805.1980	1805.1980	1811.9820	1811.9820	0.376	0.0000	0.0000
2026/05/27	ALBI	06/08/2026		Index Future	1414.7190	1414.7190	1420.1230	1420.1230	0.382	0.0000	0.0000
2026/05/27	ALBI	05/11/2026		Index Future	1441.1020	1441.1020	1446.6040	1446.6040	0.382	0.0000	0.0000
2026/05/27	ALBI	04/02/2027		Index Future	1469.3750	1469.3750	1474.9810	1474.9810	0.382	0.0000	0.0000
2026/05/27	ALBI	06/05/2027		Index Future	1498.8590	1498.8590	1504.5750	1504.5750	0.381	0.0000	0.0000
2026/05/27	ALBI	05/08/2027		Index Future	1526.9420	1526.9420	1532.7690	1532.7690	0.382	0.0000	0.0000
2026/05/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	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	
2026/05/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/27	ES33	06/08/2026		Bond Future	9.0539	95.0405	8.9892	95.3574	0.714	0.0000	0.0000
2026/05/27	ES33	06/08/2026	12.02 Call	Bond Future	13171.8400	13.1718	13488.7300	13.4887	2.406	0.0000	0.0000
2026/05/27	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES33	05/11/2026		Bond Future	9.1205	93.0239	9.0529	93.3461	0.742	0.0000	0.0000
2026/05/27	ES33	05/11/2026	10.83 Call	Bond Future	7695.4600	7.6955	8017.7300	8.0177	4.188	0.0000	0.0000
2026/05/27	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES33	04/02/2027		Bond Future	9.1769	94.8723	9.1060	95.2002	0.772	0.0000	0.0000
2026/05/27	ES33	04/02/2027	9.70 Call	Bond Future	2375.7700	2.3758	2703.5900	2.7036	13.798	0.0000	0.0000
2026/05/27	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES33	06/05/2027		Bond Future	9.2238	93.0013	9.1494	93.3353	0.806	0.0000	0.0000
2026/05/27	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES33	06/05/2027	8.80 Put	Bond Future	1924.0600	1.9241	1590.0000	1.5900	17.362	0.0000	0.0000
2026/05/27	ES33	05/08/2027		Bond Future	9.3029	94.7776	9.2244	95.1189	0.844	0.0000	0.0000
2026/05/27	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	198.5100	0.1985	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	
2026/05/27	ES33	05/08/2027	9.27 Put	Bond Future	142.8300	0.1428	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/27	ES42	06/08/2026		Bond Future	9.5718	93.8894	9.5082	94.3705	0.665	0.0000	0.0000
2026/05/27	ES42	06/08/2026	12.65 Call	Bond Future	19415.0800	19.4151	19896.1700	19.8962	2.478	0.0000	0.0000
2026/05/27	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES42	05/11/2026		Bond Future	9.6291	91.3805	9.5635	91.8701	0.682	0.0000	0.0000
2026/05/27	ES42	05/11/2026	11.66 Call	Bond Future	13415.7100	13.4157	13905.2400	13.9052	3.649	0.0000	0.0000
2026/05/27	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES42	04/02/2027		Bond Future	9.6777	93.1970	9.6100	93.6954	0.699	0.0000	0.0000
2026/05/27	ES42	04/02/2027	10.29 Call	Bond Future	4337.1100	4.3371	4835.4900	4.8355	11.491	0.0000	0.0000
2026/05/27	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES42	06/05/2027		Bond Future	9.7232	90.8242	9.6534	91.3323	0.718	0.0000	0.0000
2026/05/27	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	ES42	06/05/2027	9.33 Put	Bond Future	2918.2000	2.9182	2410.0800	2.4101	17.412	0.0000	0.0000
2026/05/27	ES42	05/08/2027		Bond Future	9.7874	92.5571	9.7152	93.0758	0.738	0.0000	0.0000
2026/05/27	ES42	05/08/2027	9.84 Call	Bond Future	375.0900	0.3751	893.7800	0.8938	138.284	0.0000	0.0000
2026/05/27	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	GOVI	06/08/2026		GOVI	1387.9440	1387.9440	1393.3350	1393.3350	0.388	0.0000	0.0000
2026/05/27	GOVI	06/08/2026	1,189. Call 00	GOVI	1989440.0000	198.9440	2043350.0000	204.3350	2.710	0.0000	0.0000
2026/05/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	GOVI	05/11/2026		GOVI	1413.8280	1413.8280	1419.3150	1419.3150	0.388	0.0000	0.0000
2026/05/27	GOVI	05/11/2026	1,277. Call 00	GOVI	1368280.0000	136.8280	1423150.0000	142.3150	4.010	0.0000	0.0000
2026/05/27	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	GOVI	04/02/2027		GOVI	1441.5660	1441.5660	1447.1570	1447.1570	0.388	0.0000	0.0000
2026/05/27	GOVI	04/02/2027	1,369. Call 00	GOVI	725660.0000	72.5660	781570.0000	78.1570	7.705	0.0000	0.0000
2026/05/27	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	GOVI	06/05/2027		GOVI	1470.4920	1470.4920	1476.1930	1476.1930	0.388	0.0000	0.0000
2026/05/27	GOVI	06/05/2027	1,427. Call 00	GOVI	434920.0000	43.4920	491930.0000	49.1930	13.108	0.0000	0.0000
2026/05/27	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	GOVI	05/08/2027		GOVI	1498.0430	1498.0430	1503.8550	1503.8550	0.388	0.0000	0.0000
2026/05/27	GOVI	05/08/2027	1,465. Call 00	GOVI	330430.0000	33.0430	388550.0000	38.8550	17.589	0.0000	0.0000
2026/05/27	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	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	
2026/05/27	I258	06/08/2026		Bond Future	132.8812	132.8812	132.8959	132.8959	0.011	0.0000	0.0000
2026/05/27	I258	06/08/2026	112.95 Call	Bond Future	19931.1600	19.9312	19945.8800	19.9459	0.074	0.0000	0.0000
2026/05/27	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	I258	05/11/2026		Bond Future	135.3655	135.3655	135.3798	135.3798	0.011	0.0000	0.0000
2026/05/27	I258	05/11/2026	114.95 Call	Bond Future	20415.4700	20.4155	20429.8000	20.4298	0.070	0.0000	0.0000
2026/05/27	I258	05/11/2026	114.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	I258	04/02/2027		Bond Future	135.1148	135.1148	135.1283	135.1283	0.010	0.0000	0.0000
2026/05/27	I258	04/02/2027	118.90 Call	Bond Future	16214.8000	16.2148	16228.2700	16.2283	0.083	0.0000	0.0000
2026/05/27	I258	04/02/2027	118.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	I258	06/05/2027		Bond Future	137.8579	137.8579	137.8710	137.8710	0.010	0.0000	0.0000
2026/05/27	I258	06/05/2027	134.78 Call	Bond Future	3077.8500	3.0779	3091.0200	3.0910	0.428	0.0000	0.0000
2026/05/27	I258	06/05/2027	134.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	I258	05/08/2027		Bond Future	137.4885	137.4885	137.5032	137.5032	0.011	0.0000	0.0000
2026/05/27	I258	05/08/2027	138.93 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	I258	05/08/2027	138.93 Put	Bond Future	1441.5100	1.4415	1426.8100	1.4268	1.020	0.0000	0.0000
2026/05/27	IGOV	06/08/2026		Index Future	451.6160	451.6160	452.5220	452.5220	0.201	0.0000	0.0000
2026/05/27	IGOV	05/11/2026		Index Future	460.1480	460.1480	461.0700	461.0700	0.200	0.0000	0.0000
2026/05/27	IGOV	04/02/2027		Index Future	469.2820	469.2820	470.2220	470.2220	0.200	0.0000	0.0000
2026/05/27	IGOV	06/05/2027		Index Future	478.8040	478.8040	479.7610	479.7610	0.200	0.0000	0.0000
2026/05/27	IGOV	05/08/2027		Index Future	487.8780	487.8780	488.8550	488.8550	0.200	0.0000	0.0000
2026/05/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/27	R033	06/08/2026		Bond Future	8.3834	111.7409	8.2879	112.2453	1.139	0.0000	0.0000
2026/05/27	R033	06/08/2026	10.25 Call	Bond Future	9332.9000	9.3329	9824.7700	9.8248	5.270	0.0000	0.0000
2026/05/27	R033	06/08/2026	10.25 Put	Bond Future	46.2900	0.0463	33.7800	0.0338	27.025	0.0000	0.0000
2026/05/27	R033	05/11/2026		Bond Future	8.4262	108.7613	8.3259	109.2743	1.191	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	
2026/05/27	R033	05/11/2026	9.33 Call	Bond Future	5155.6200	5.1556	5565.6800	5.5657	7.954	0.0000	0.0000
2026/05/27	R033	05/11/2026	9.33 Put	Bond Future	671.1500	0.6712	568.2600	0.5683	15.330	0.0000	0.0000
2026/05/27	R033	04/02/2027		Bond Future	8.4528	110.8977	8.3472	111.4197	1.249	0.0000	0.0000
2026/05/27	R033	04/02/2027	8.65 Call	Bond Future	2885.9300	2.8859	3190.5100	3.1905	10.554	0.0000	0.0000
2026/05/27	R033	04/02/2027	8.65 Put	Bond Future	1919.1800	1.9192	1701.7500	1.7018	11.329	0.0000	0.0000
2026/05/27	R033	06/05/2027		Bond Future	8.4705	108.0799	8.3592	108.6119	1.315	0.0000	0.0000
2026/05/27	R033	06/05/2027	7.93 Call	Bond Future	1515.8200	1.5158	1709.9600	1.7100	12.808	0.0000	0.0000
2026/05/27	R033	06/05/2027	7.93 Put	Bond Future	4129.3300	4.1293	3791.5000	3.7915	8.181	0.0000	0.0000
2026/05/27	R033	05/08/2027		Bond Future	8.5223	110.1197	8.4042	110.6627	1.386	0.0000	0.0000
2026/05/27	R033	05/08/2027	8.54 Call	Bond Future	2809.1800	2.8092	3095.3000	3.0953	10.185	0.0000	0.0000
2026/05/27	R033	05/08/2027	8.54 Put	Bond Future	2728.1800	2.7282	2471.2600	2.4713	9.417	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.70 Put	Bond Future	5647.6100	5.6476	5302.3500	5.3024	6.113	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.70 Call	Bond Future	233.8400	0.2338	274.8200	0.2748	17.525	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.90 Put	Bond Future	4516.0900	4.5161	4193.3000	4.1933	7.148	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.90 Call	Bond Future	385.6500	0.3857	449.1000	0.4491	16.453	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.34 Call	Bond Future	1064.2900	1.0643	1205.9300	1.2059	13.308	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.34 Put	Bond Future	2440.2800	2.4403	2195.6800	2.1957	10.023	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.95 Put	Bond Future	4249.4500	4.2495	3933.6300	3.9336	7.432	0.0000	0.0000
2026/05/27	R035	06/08/2026	7.95 Call	Bond Future	436.7500	0.4368	507.1700	0.5072	16.124	0.0000	0.0000
2026/05/27	R035	06/08/2026	10.22 Put	Bond Future	82.0000	0.0820	66.2900	0.0663	19.159	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.72 Call	Bond Future	6885.6500	6.8857	7236.4000	7.2364	5.094	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.72 Put	Bond Future	202.4900	0.2025	167.0000	0.1670	17.527	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.22 Put	Bond Future	508.7500	0.5088	430.1000	0.4301	15.459	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.22 Call	Bond Future	4369.7100	4.3697	4677.3000	4.6773	7.039	0.0000	0.0000
2026/05/27	R035	06/08/2026	10.13 Call	Bond Future	9014.8100	9.0148	9382.8700	9.3829	4.083	0.0000	0.0000
2026/05/27	R035	06/08/2026	10.13 Put	Bond Future	96.2300	0.0962	78.0500	0.0781	18.892	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.63 Call	Bond Future	6421.8600	6.4219	6767.0400	6.7670	5.375	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.63 Put	Bond Future	238.7900	0.2388	197.7300	0.1977	17.195	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.13 Put	Bond Future	601.9800	0.6020	511.6400	0.5116	15.007	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.13 Call	Bond Future	3943.4200	3.9434	4239.3200	4.2393	7.504	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.29 Put	Bond Future	2636.8000	2.6368	2381.4900	2.3815	9.683	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.29 Call	Bond Future	952.5000	0.9525	1083.4300	1.0834	13.746	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.79 Put	Bond Future	1126.2000	1.1262	978.9100	0.9789	13.078	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.79 Call	Bond Future	2472.3600	2.4724	2711.3100	2.7113	9.665	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.39 Call	Bond Future	5204.1800	5.2042	5530.1200	5.5301	6.263	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.39 Put	Bond Future	371.5700	0.3716	311.2700	0.3113	16.228	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.71 Call	Bond Future	6833.9500	6.8340	7184.1200	7.1841	5.124	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.71 Put	Bond Future	206.1900	0.2062	170.1200	0.1701	17.494	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	
2026/05/27	R035	06/08/2026	9.21 Call	Bond Future	4321.7700	4.3218	4628.1300	4.6281	7.089	0.0000	0.0000
2026/05/27	R035	06/08/2026	9.21 Put	Bond Future	518.3500	0.5184	438.4700	0.4385	15.410	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.71 Put	Bond Future	1301.1000	1.3011	1137.5900	1.1376	12.567	0.0000	0.0000
2026/05/27	R035	06/08/2026	8.71 Call	Bond Future	2170.1700	2.1702	2392.9000	2.3929	10.263	0.0000	0.0000
2026/05/27	R035	06/08/2026	10.22 Call	Bond Future	9482.0500	9.4821	9852.5800	9.8526	3.908	0.0000	0.0000
2026/05/27	R035	06/08/2026		Bond Future	8.5655	105.8202	8.5018	106.2064	0.744	0.0000	0.0000
2026/05/27	R035	06/08/2026	11.06 Call	Bond Future	13753.2000	13.7532	14136.3300	14.1363	2.786	0.0000	0.0000
2026/05/27	R035	06/08/2026	11.06 Put	Bond Future	13.7900	0.0138	10.6800	0.0107	22.553	0.0000	0.0000
2026/05/27	R035	05/11/2026		Bond Future	8.6094	103.2715	8.5431	103.6642	0.770	0.0000	0.0000
2026/05/27	R035	05/11/2026	10.03 Call	Bond Future	8413.3500	8.4134	8756.3200	8.7563	4.076	0.0000	0.0000
2026/05/27	R035	05/11/2026	10.03 Put	Bond Future	450.3400	0.4503	400.5800	0.4006	11.049	0.0000	0.0000
2026/05/27	R035	05/11/2026	9.80 Call	Bond Future	7308.7400	7.3087	7639.0400	7.6390	4.519	0.0000	0.0000
2026/05/27	R035	05/11/2026	9.80 Put	Bond Future	578.5200	0.5785	516.0900	0.5161	10.791	0.0000	0.0000
2026/05/27	R035	05/11/2026	9.30 Call	Bond Future	4994.0700	4.9941	5284.4500	5.2845	5.814	0.0000	0.0000
2026/05/27	R035	05/11/2026	9.30 Put	Bond Future	1017.5900	1.0176	915.2400	0.9152	10.058	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.80 Put	Bond Future	1844.0800	1.8441	1679.5500	1.6796	8.922	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.80 Call	Bond Future	2962.2400	2.9622	3190.4400	3.1904	7.704	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.97 Call	Bond Future	3604.4000	3.6044	3856.4000	3.8564	6.991	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.97 Put	Bond Future	1502.4000	1.5024	1361.6700	1.3617	9.367	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.47 Call	Bond Future	1912.0500	1.9121	2088.6100	2.0886	9.234	0.0000	0.0000
2026/05/27	R035	05/11/2026	8.47 Put	Bond Future	2739.8200	2.7398	2523.6500	2.5237	7.890	0.0000	0.0000
2026/05/27	R035	05/11/2026	7.97 Put	Bond Future	4783.7800	4.7838	4493.7500	4.4938	6.063	0.0000	0.0000
2026/05/27	R035	05/11/2026	7.97 Call	Bond Future	914.1300	0.9141	1016.8300	1.0168	11.235	0.0000	0.0000
2026/05/27	R035	04/02/2027	7.70 Put	Bond Future	6574.7300	6.5747	6267.7100	6.2677	4.670	0.0000	0.0000
2026/05/27	R035	04/02/2027	7.70 Call	Bond Future	955.3200	0.9553	1047.8000	1.0478	9.681	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.20 Put	Bond Future	4253.3500	4.2534	3999.6800	3.9997	5.964	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.20 Call	Bond Future	1667.5300	1.6675	1813.3600	1.8134	8.745	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.85 Call	Bond Future	3449.2300	3.4492	3680.1100	3.6801	6.694	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.85 Put	Bond Future	2254.2100	2.2542	2085.5900	2.0856	7.480	0.0000	0.0000
2026/05/27	R035	04/02/2027		Bond Future	8.6412	105.2995	8.5721	105.6990	0.800	0.0000	0.0000
2026/05/27	R035	04/02/2027	9.02 Call	Bond Future	4064.9600	4.0650	4315.9400	4.3159	6.174	0.0000	0.0000
2026/05/27	R035	04/02/2027	9.02 Put	Bond Future	1910.3900	1.9104	1761.8700	1.7619	7.774	0.0000	0.0000
2026/05/27	R035	04/02/2027	9.43 Call	Bond Future	5728.9700	5.7290	6020.1700	6.0202	5.083	0.0000	0.0000
2026/05/27	R035	04/02/2027	9.43 Put	Bond Future	1308.5100	1.3085	1200.2100	1.2002	8.277	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.93 Call	Bond Future	3733.0600	3.7331	3973.6200	3.9736	6.444	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.93 Put	Bond Future	2085.0000	2.0850	1926.0600	1.9261	7.623	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.43 Put	Bond Future	3407.0100	3.4070	3183.3700	3.1834	6.564	0.0000	0.0000
2026/05/27	R035	04/02/2027	8.43 Call	Bond Future	2179.6500	2.1797	2355.5100	2.3555	8.068	0.0000	0.0000
2026/05/27	R035	06/05/2027		Bond Future	8.6616	102.9068	8.5895	103.3138	0.832	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	
2026/05/27	R035	06/05/2027	8.25 Call	Bond Future	2087.2200	2.0872	2248.2700	2.2483	7.716	0.0000	0.0000
2026/05/27	R035	06/05/2027	8.25 Put	Bond Future	4440.2400	4.4402	4194.2800	4.1943	5.539	0.0000	0.0000
2026/05/27	R035	05/08/2027		Bond Future	8.7091	104.8502	8.6336	105.2659	0.868	0.0000	0.0000
2026/05/27	R035	05/08/2027	8.72 Call	Bond Future	3387.2800	3.3873	3603.1500	3.6032	6.373	0.0000	0.0000
2026/05/27	R035	05/08/2027	8.72 Put	Bond Future	3327.7400	3.3277	3127.9600	3.1280	6.003	0.0000	0.0000
2026/05/27	R038	06/08/2026		Bond Future	8.9938	117.3587	8.9248	117.8968	0.767	0.0000	0.0000
2026/05/27	R038	06/08/2026	11.77 Call	Bond Future	19009.8500	19.0099	19545.9200	19.5459	2.820	0.0000	0.0000
2026/05/27	R038	06/08/2026	11.77 Put	Bond Future	8.0600	0.0081	5.9900	0.0060	25.682	0.0000	0.0000
2026/05/27	R038	05/11/2026		Bond Future	9.0458	114.0417	8.9744	114.5890	0.790	0.0000	0.0000
2026/05/27	R038	05/11/2026	10.72 Call	Bond Future	12328.3400	12.3283	12818.6200	12.8186	3.977	0.0000	0.0000
2026/05/27	R038	05/11/2026	10.72 Put	Bond Future	492.5400	0.4925	435.5300	0.4355	11.575	0.0000	0.0000
2026/05/27	R038	04/02/2027		Bond Future	9.0871	116.2818	9.0131	116.8389	0.815	0.0000	0.0000
2026/05/27	R038	04/02/2027	9.60 Call	Bond Future	6058.9900	6.0590	6428.2800	6.4283	6.095	0.0000	0.0000
2026/05/27	R038	04/02/2027	9.60 Put	Bond Future	2302.5100	2.3025	2114.7900	2.1148	8.153	0.0000	0.0000
2026/05/27	R038	06/05/2027		Bond Future	9.1230	113.1309	9.0462	113.6985	0.842	0.0000	0.0000
2026/05/27	R038	06/05/2027	8.71 Call	Bond Future	2855.0200	2.8550	3083.5900	3.0836	8.006	0.0000	0.0000
2026/05/27	R038	06/05/2027	8.71 Put	Bond Future	5954.6500	5.9547	5615.6300	5.6156	5.693	0.0000	0.0000
2026/05/27	R038	05/08/2027		Bond Future	9.1826	115.2657	9.1026	115.8450	0.871	0.0000	0.0000
2026/05/27	R038	05/08/2027	9.15 Call	Bond Future	4484.2000	4.4842	4781.2300	4.7812	6.624	0.0000	0.0000
2026/05/27	R038	05/08/2027	9.15 Put	Bond Future	4719.5400	4.7195	4437.2100	4.4372	5.982	0.0000	0.0000
2026/05/27	R053	06/08/2026	8.10 Put	Bond Future	13681.9400	13.6819	13042.3800	13.0424	4.674	0.0000	0.0000
2026/05/27	R053	06/08/2026	8.10 Call	Bond Future	415.8300	0.4158	475.5600	0.4756	14.364	0.0000	0.0000
2026/05/27	R053	06/08/2026	8.60 Put	Bond Future	7660.0000	7.6600	7121.1300	7.1211	7.035	0.0000	0.0000
2026/05/27	R053	06/08/2026	8.60 Call	Bond Future	1223.3100	1.2233	1383.7300	1.3837	13.114	0.0000	0.0000
2026/05/27	R053	06/08/2026	9.10 Call	Bond Future	3363.7600	3.3638	3705.1800	3.7052	10.150	0.0000	0.0000
2026/05/27	R053	06/08/2026	9.10 Put	Bond Future	3513.2600	3.5133	3155.3900	3.1554	10.186	0.0000	0.0000
2026/05/27	R053	06/08/2026		Bond Future	9.1124	129.2351	9.0546	129.9343	0.634	0.0000	0.0000
2026/05/27	R053	06/08/2026	12.28 Call	Bond Future	30133.5900	30.1336	30830.6500	30.8307	2.313	0.0000	0.0000
2026/05/27	R053	06/08/2026	12.28 Put	Bond Future	9.8200	0.0098	7.5900	0.0076	22.709	0.0000	0.0000
2026/05/27	R053	06/08/2026	9.60 Call	Bond Future	7082.2300	7.0822	7593.9000	7.5939	7.225	0.0000	0.0000
2026/05/27	R053	06/08/2026	9.60 Put	Bond Future	1434.2500	1.4343	1246.6300	1.2466	13.081	0.0000	0.0000
2026/05/27	R053	05/11/2026		Bond Future	9.1521	125.7591	9.0928	126.4704	0.648	0.0000	0.0000
2026/05/27	R053	05/11/2026	11.21 Call	Bond Future	21548.2400	21.5482	22203.2400	22.2032	3.040	0.0000	0.0000
2026/05/27	R053	05/11/2026	11.21 Put	Bond Future	564.8800	0.5649	508.5700	0.5086	9.968	0.0000	0.0000
2026/05/27	R053	04/02/2027		Bond Future	9.1837	128.2294	9.1228	128.9535	0.663	0.0000	0.0000
2026/05/27	R053	04/02/2027	9.99 Call	Bond Future	11696.4500	11.6965	12225.9100	12.2259	4.527	0.0000	0.0000
2026/05/27	R053	04/02/2027	9.99 Put	Bond Future	2740.3300	2.7403	2545.6900	2.5457	7.103	0.0000	0.0000
2026/05/27	R053	06/05/2027		Bond Future	9.2111	124.9399	9.1485	125.6779	0.679	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	
2026/05/27	R053	06/05/2027	8.92 Call	Bond Future	5143.9900	5.1440	5468.7400	5.4687	6.313	0.0000	0.0000
2026/05/27	R053	06/05/2027	8.92 Put	Bond Future	8642.5300	8.6425	8229.2400	8.2292	4.782	0.0000	0.0000
2026/05/27	R053	05/08/2027		Bond Future	9.2542	127.2978	9.1897	128.0510	0.697	0.0000	0.0000
2026/05/27	R053	05/08/2027	9.28 Call	Bond Future	7484.1100	7.4841	7884.9700	7.8850	5.356	0.0000	0.0000
2026/05/27	R053	05/08/2027	9.28 Put	Bond Future	7184.2300	7.1842	6831.9300	6.8319	4.904	0.0000	0.0000
2026/05/27	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/27	R186	06/08/2026	8.57 Call	Bond Future	47.7600	0.0478	47.4300	0.0474	0.691	0.0000	0.0000
2026/05/27	R186	06/08/2026	8.57 Put	Bond Future	47.7600	0.0478	47.4300	0.0474	0.691	0.0000	0.0000
2026/05/27	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/27	R186	05/11/2026	8.12 Call	Bond Future	35.5900	0.0356	35.4800	0.0355	0.309	0.0000	0.0000
2026/05/27	R186	05/11/2026	8.12 Put	Bond Future	35.5900	0.0356	35.4800	0.0355	0.309	0.0000	0.0000
2026/05/27	R202	06/08/2026		Bond Future	299.7962	299.7962	300.9104	300.9104	0.372	0.0000	0.0000
2026/05/27	R202	06/08/2026	278.86 Call	Bond Future	20936.2100	20.9362	22050.3700	22.0504	5.322	0.0000	0.0000
2026/05/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R202	05/11/2026		Bond Future	305.4006	305.4006	306.5336	306.5336	0.371	0.0000	0.0000
2026/05/27	R202	05/11/2026	280.46 Call	Bond Future	24940.5700	24.9406	26073.5800	26.0736	4.543	0.0000	0.0000
2026/05/27	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R202	04/02/2027		Bond Future	305.8916	305.8916	307.0445	307.0445	0.377	0.0000	0.0000
2026/05/27	R202	04/02/2027	294.73 Call	Bond Future	11161.6200	11.1616	12314.5300	12.3145	10.329	0.0000	0.0000
2026/05/27	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R202	06/05/2027		Bond Future	312.1002	312.1002	313.2752	313.2752	0.376	0.0000	0.0000
2026/05/27	R202	06/05/2027	306.99 Call	Bond Future	5110.2200	5.1102	6285.1500	6.2852	22.992	0.0000	0.0000
2026/05/27	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R202	05/08/2027		Bond Future	312.3693	312.3693	313.5695	313.5695	0.384	0.0000	0.0000
2026/05/27	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	599.5300	0.5995	100.000	0.0000	0.0000
2026/05/27	R202	05/08/2027	312.97 Put	Bond Future	600.6800	0.6007	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/27	R209	06/08/2026		Bond Future	8.7362	86.3036	8.6727	86.6694	0.726	0.0000	0.0000
2026/05/27	R209	06/08/2026	11.39 Call	Bond Future	13648.4200	13.6484	14011.7400	14.0117	2.662	0.0000	0.0000
2026/05/27	R209	06/08/2026	11.39 Put	Bond Future	11.3500	0.0114	8.8200	0.0088	22.291	0.0000	0.0000
2026/05/27	R209	05/11/2026		Bond Future	8.7789	84.7452	8.7132	85.1173	0.749	0.0000	0.0000
2026/05/27	R209	05/11/2026	10.32 Call	Bond Future	8575.7300	8.5757	8903.5500	8.9036	3.823	0.0000	0.0000
2026/05/27	R209	05/11/2026	10.32 Put	Bond Future	417.6000	0.4176	373.3100	0.3733	10.606	0.0000	0.0000
2026/05/27	R209	04/02/2027		Bond Future	8.8105	86.4096	8.7424	86.7882	0.772	0.0000	0.0000
2026/05/27	R209	04/02/2027	9.28 Call	Bond Future	4309.3900	4.3094	4555.8600	4.5559	5.719	0.0000	0.0000
2026/05/27	R209	04/02/2027	9.28 Put	Bond Future	1754.8700	1.7549	1622.7400	1.6227	7.529	0.0000	0.0000
2026/05/27	R209	04/02/2027	8.96 Call	Bond Future	3189.3400	3.1893	3401.3000	3.4013	6.646	0.0000	0.0000
2026/05/27	R209	04/02/2027	8.96 Put	Bond Future	2365.0300	2.3650	2198.3900	2.1984	7.046	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	
2026/05/27	R209	04/02/2027	8.03 Put	Bond Future	5587.8700	5.5879	5312.2700	5.3123	4.932	0.0000	0.0000
2026/05/27	R209	04/02/2027	8.03 Call	Bond Future	1113.6700	1.1137	1216.6700	1.2167	9.249	0.0000	0.0000
2026/05/27	R209	06/05/2027	9.32 Call	Bond Future	4662.0900	4.6621	4909.6500	4.9097	5.310	0.0000	0.0000
2026/05/27	R209	06/05/2027	9.32 Put	Bond Future	2077.3200	2.0773	1939.0500	1.9391	6.656	0.0000	0.0000
2026/05/27	R209	06/05/2027	8.25 Put	Bond Future	5030.0700	5.0301	4780.5000	4.7805	4.962	0.0000	0.0000
2026/05/27	R209	06/05/2027	8.25 Call	Bond Future	1757.5400	1.7575	1893.8000	1.8938	7.753	0.0000	0.0000
2026/05/27	R209	06/05/2027		Bond Future	8.8363	84.9916	8.7657	85.3774	0.799	0.0000	0.0000
2026/05/27	R209	06/05/2027	8.41 Call	Bond Future	2047.4300	2.0474	2200.1200	2.2001	7.458	0.0000	0.0000
2026/05/27	R209	06/05/2027	8.41 Put	Bond Future	4411.2800	4.4113	4178.1400	4.1781	5.285	0.0000	0.0000
2026/05/27	R209	05/08/2027		Bond Future	8.8853	86.5967	8.8118	86.9905	0.828	0.0000	0.0000
2026/05/27	R209	05/08/2027	8.87 Call	Bond Future	3299.9200	3.2999	3502.7400	3.5027	6.146	0.0000	0.0000
2026/05/27	R209	05/08/2027	8.87 Put	Bond Future	3381.8700	3.3819	3190.8500	3.1909	5.648	0.0000	0.0000
2026/05/27	R210	06/08/2026		Bond Future	266.9915	266.9915	267.0071	267.0071	0.006	0.0000	0.0000
2026/05/27	R210	06/08/2026	259.84 Call	Bond Future	7151.5300	7.1515	7167.0500	7.1671	0.217	0.0000	0.0000
2026/05/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R210	05/11/2026		Bond Future	268.4146	268.4146	268.4288	268.4288	0.005	0.0000	0.0000
2026/05/27	R210	05/11/2026	253.33 Call	Bond Future	15084.5800	15.0846	15098.7800	15.0988	0.094	0.0000	0.0000
2026/05/27	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R210	04/02/2027		Bond Future	273.7460	273.7460	273.7582	273.7582	0.004	0.0000	0.0000
2026/05/27	R210	04/02/2027	266.03 Call	Bond Future	7716.0100	7.7160	7728.1600	7.7282	0.157	0.0000	0.0000
2026/05/27	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R210	06/05/2027		Bond Future	275.6515	275.6515	275.6628	275.6628	0.004	0.0000	0.0000
2026/05/27	R210	06/05/2027	271.13 Call	Bond Future	4521.5000	4.5215	4532.7600	4.5328	0.249	0.0000	0.0000
2026/05/27	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R210	05/08/2027		Bond Future	280.9255	280.9255	280.9394	280.9394	0.005	0.0000	0.0000
2026/05/27	R210	05/08/2027	276.01 Call	Bond Future	4915.4700	4.9155	4929.3700	4.9294	0.283	0.0000	0.0000
2026/05/27	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R213	06/08/2026		Bond Future	8.1350	98.8853	8.0387	99.2372	1.184	0.0000	0.0000
2026/05/27	R213	06/08/2026	9.69 Call	Bond Future	5523.5600	5.5236	5861.0500	5.8611	6.110	0.0000	0.0000
2026/05/27	R213	06/08/2026	9.69 Put	Bond Future	54.3600	0.0544	39.9700	0.0400	26.472	0.0000	0.0000
2026/05/27	R213	05/11/2026		Bond Future	8.1763	97.1597	8.0736	97.5175	1.255	0.0000	0.0000
2026/05/27	R213	05/11/2026	8.75 Call	Bond Future	2635.2600	2.6353	2892.8500	2.8929	9.775	0.0000	0.0000
2026/05/27	R213	05/11/2026	8.75 Put	Bond Future	664.9200	0.6649	564.7400	0.5647	15.066	0.0000	0.0000
2026/05/27	R213	04/02/2027		Bond Future	8.1972	99.0675	8.0874	99.4314	1.340	0.0000	0.0000
2026/05/27	R213	04/02/2027	8.14 Call	Bond Future	1414.2700	1.4143	1595.7200	1.5957	12.830	0.0000	0.0000
2026/05/27	R213	04/02/2027	8.14 Put	Bond Future	1603.6400	1.6036	1421.2000	1.4212	11.377	0.0000	0.0000
2026/05/27	R213	06/05/2027	9.25 Call	Bond Future	3938.3700	3.9384	4221.9400	4.2219	7.200	0.0000	0.0000
2026/05/27	R213	06/05/2027	9.25 Put	Bond Future	707.1700	0.7072	620.0200	0.6200	12.324	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	
2026/05/27	R213	06/05/2027	8.13 Put	Bond Future	1746.5300	1.7465	1560.7900	1.5608	10.635	0.0000	0.0000
2026/05/27	R213	06/05/2027	8.13 Call	Bond Future	1530.2900	1.5303	1715.2700	1.7153	12.088	0.0000	0.0000
2026/05/27	R213	06/05/2027		Bond Future	8.1988	97.5017	8.0810	97.8724	1.437	0.0000	0.0000
2026/05/27	R213	06/05/2027	7.56 Call	Bond Future	816.2900	0.8163	937.9300	0.9379	14.902	0.0000	0.0000
2026/05/27	R213	06/05/2027	7.56 Put	Bond Future	2846.7800	2.8468	2597.7000	2.5977	8.750	0.0000	0.0000
2026/05/27	R213	05/08/2027		Bond Future	8.2449	99.3438	8.1172	99.7224	1.549	0.0000	0.0000
2026/05/27	R213	05/08/2027	8.27 Call	Bond Future	1756.2800	1.7563	1956.1200	1.9561	11.379	0.0000	0.0000
2026/05/27	R213	05/08/2027	8.27 Put	Bond Future	1681.9800	1.6820	1503.1700	1.5032	10.631	0.0000	0.0000
2026/05/27	R213	05/08/2027	8.58 Call	Bond Future	2314.8300	2.3148	2544.7700	2.5448	9.933	0.0000	0.0000
2026/05/27	R213	05/08/2027	8.58 Put	Bond Future	1329.7200	1.3297	1181.0100	1.1810	11.184	0.0000	0.0000
2026/05/27	R213	05/08/2027	7.95 Put	Bond Future	2173.6800	2.1737	1961.3500	1.9614	9.768	0.0000	0.0000
2026/05/27	R213	05/08/2027	7.95 Call	Bond Future	1296.6000	1.2966	1462.9200	1.4629	12.827	0.0000	0.0000
2026/05/27	R214	06/08/2026		Bond Future	9.1622	81.7418	9.0990	82.1692	0.690	0.0000	0.0000
2026/05/27	R214	06/08/2026	11.97 Call	Bond Future	16128.5700	16.1286	16553.2600	16.5533	2.633	0.0000	0.0000
2026/05/27	R214	06/08/2026	11.97 Put	Bond Future	12.6100	0.0126	9.8500	0.0099	21.887	0.0000	0.0000
2026/05/27	R214	05/11/2026		Bond Future	9.2094	79.9534	9.1444	80.3881	0.706	0.0000	0.0000
2026/05/27	R214	05/11/2026	10.97 Call	Bond Future	11030.5700	11.0306	11420.9800	11.4210	3.539	0.0000	0.0000
2026/05/27	R214	05/11/2026	10.97 Put	Bond Future	428.2600	0.4283	383.9500	0.3840	10.347	0.0000	0.0000
2026/05/27	R214	04/02/2027		Bond Future	9.2488	81.5234	9.1819	81.9660	0.724	0.0000	0.0000
2026/05/27	R214	04/02/2027	9.90 Call	Bond Future	5962.8200	5.9628	6270.2100	6.2702	5.155	0.0000	0.0000
2026/05/27	R214	04/02/2027	9.90 Put	Bond Future	1830.8900	1.8309	1695.6900	1.6957	7.384	0.0000	0.0000
2026/05/27	R214	06/05/2027		Bond Future	9.2803	79.8594	9.2114	80.3105	0.742	0.0000	0.0000
2026/05/27	R214	06/05/2027	8.88 Call	Bond Future	2664.1000	2.6641	2849.6400	2.8496	6.964	0.0000	0.0000
2026/05/27	R214	06/05/2027	8.88 Put	Bond Future	5335.3100	5.3353	5069.7500	5.0698	4.977	0.0000	0.0000
2026/05/27	R214	05/08/2027		Bond Future	9.3304	81.3677	9.2592	81.8281	0.763	0.0000	0.0000
2026/05/27	R214	05/08/2027	9.32 Call	Bond Future	4132.8100	4.1328	4372.8700	4.3729	5.809	0.0000	0.0000
2026/05/27	R214	05/08/2027	9.32 Put	Bond Future	4199.5600	4.1996	3979.2200	3.9792	5.247	0.0000	0.0000
2026/05/27	R248	06/08/2026	9.00 Call	Bond Future	1806.7800	1.8068	1989.0600	1.9891	10.089	0.0000	0.0000
2026/05/27	R248	06/08/2026	9.00 Put	Bond Future	3581.4900	3.5815	3286.8500	3.2869	8.227	0.0000	0.0000
2026/05/27	R248	06/08/2026	10.00 Call	Bond Future	7463.5200	7.4635	7857.5100	7.8575	5.279	0.0000	0.0000
2026/05/27	R248	06/08/2026	10.00 Put	Bond Future	624.5200	0.6245	541.5900	0.5416	13.279	0.0000	0.0000
2026/05/27	R248	06/08/2026		Bond Future	9.1943	99.7784	9.1415	100.2553	0.574	0.0000	0.0000
2026/05/27	R248	06/08/2026	12.37 Call	Bond Future	22936.0900	22.9361	23411.5300	23.4115	2.073	0.0000	0.0000
2026/05/27	R248	06/08/2026	12.37 Put	Bond Future	6.9200	0.0069	5.4400	0.0054	21.387	0.0000	0.0000
2026/05/27	R248	05/11/2026		Bond Future	9.2380	97.1816	9.1838	97.6667	0.587	0.0000	0.0000
2026/05/27	R248	05/11/2026	11.31 Call	Bond Future	16385.9100	16.3859	16831.8300	16.8318	2.721	0.0000	0.0000
2026/05/27	R248	05/11/2026	11.31 Put	Bond Future	429.0700	0.4291	389.9300	0.3899	9.122	0.0000	0.0000
2026/05/27	R248	04/02/2027		Bond Future	9.2745	99.0901	9.2188	99.5838	0.600	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	
2026/05/27	R248	04/02/2027	10.11 Call	Bond Future	8993.2400	8.9932	9354.8500	9.3549	4.021	0.0000	0.0000
2026/05/27	R248	04/02/2027	10.11 Put	Bond Future	2043.4000	2.0434	1911.3100	1.9113	6.464	0.0000	0.0000
2026/05/27	R248	06/05/2027		Bond Future	9.3035	96.6363	9.2463	97.1394	0.614	0.0000	0.0000
2026/05/27	R248	06/05/2027	9.05 Call	Bond Future	4060.8600	4.0609	4286.8100	4.2868	5.564	0.0000	0.0000
2026/05/27	R248	06/05/2027	9.05 Put	Bond Future	6324.2800	6.3243	6047.1000	6.0471	4.383	0.0000	0.0000
2026/05/27	R248	05/08/2027		Bond Future	9.3491	98.4610	9.2902	98.9745	0.631	0.0000	0.0000
2026/05/27	R248	05/08/2027	9.37 Call	Bond Future	5643.2100	5.6432	5914.5200	5.9145	4.808	0.0000	0.0000
2026/05/27	R248	05/08/2027	9.37 Put	Bond Future	5462.5500	5.4626	5220.2800	5.2203	4.435	0.0000	0.0000
2026/05/27	R2R9	06/08/2026		Bond Future	9.0987	109.3535	9.0402	109.8068	0.643	0.0000	0.0000
2026/05/27	R2R9	06/08/2026	101.74 Call	Bond Future	96234.0000	96.2340	96687.3400	96.6873	0.471	0.0000	0.0000
2026/05/27	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R2R9	05/11/2026		Bond Future	9.1510	106.3930	9.0905	106.8539	0.661	0.0000	0.0000
2026/05/27	R2R9	05/11/2026	98.56 Call	Bond Future	95422.8900	95.4229	95883.8700	95.8839	0.483	0.0000	0.0000
2026/05/27	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R2R9	04/02/2027		Bond Future	9.1934	108.4828	9.1308	108.9519	0.681	0.0000	0.0000
2026/05/27	R2R9	04/02/2027	9.89 Call	Bond Future	7006.0900	7.0061	7335.3200	7.3353	4.699	0.0000	0.0000
2026/05/27	R2R9	04/02/2027	9.89 Put	Bond Future	1975.8800	1.9759	1836.0100	1.8360	7.079	0.0000	0.0000
2026/05/27	R2R9	06/05/2027		Bond Future	9.2307	105.6796	9.1659	106.1576	0.702	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	8.83 Call	Bond Future	2948.1500	2.9482	3141.8900	3.1419	6.572	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	8.83 Put	Bond Future	5954.0700	5.9541	5669.7800	5.6698	4.775	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	9.64 Call	Bond Future	6006.2000	6.0062	6303.3600	6.3034	4.948	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	9.64 Put	Bond Future	3054.5000	3.0545	2873.6300	2.8736	5.921	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	8.94 Put	Bond Future	5426.2600	5.4263	5156.2800	5.1563	4.975	0.0000	0.0000
2026/05/27	R2R9	06/05/2027	8.94 Call	Bond Future	3257.3800	3.2574	3465.4300	3.4654	6.387	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.68 Call	Bond Future	6258.5100	6.2585	6556.4000	6.5564	4.760	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.68 Put	Bond Future	3493.6800	3.4937	3303.4800	3.3035	5.444	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	8.90 Put	Bond Future	6240.9400	6.2409	5958.5700	5.9586	4.524	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	8.90 Call	Bond Future	3369.7800	3.3698	3575.5000	3.5755	6.105	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.53 Call	Bond Future	5600.5300	5.6005	5881.9900	5.8820	5.026	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.53 Put	Bond Future	3887.0200	3.8870	3680.3900	3.6804	5.316	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	8.82 Put	Bond Future	6634.2200	6.6342	6342.4100	6.3424	4.399	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	8.82 Call	Bond Future	3160.7000	3.1607	3356.9800	3.3570	6.210	0.0000	0.0000
2026/05/27	R2R9	05/08/2027		Bond Future	9.2901	107.6740	9.2227	108.1620	0.725	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.26 Call	Bond Future	4522.7000	4.5227	4772.3600	4.7724	5.520	0.0000	0.0000
2026/05/27	R2R9	05/08/2027	9.26 Put	Bond Future	4740.0800	4.7401	4501.6500	4.5017	5.030	0.0000	0.0000
2026/05/27	R4R2	06/08/2026		Bond Future	9.2326	110.9930	9.1793	111.4542	0.577	0.0000	0.0000
2026/05/27	R4R2	06/08/2026	102.06 Call	Bond Future	97575.7100	97.5757	98036.8800	98.0369	0.473	0.0000	0.0000
2026/05/27	R4R2	06/08/2026	102.06 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	
2026/05/27	R4R2	05/11/2026		Bond Future	9.2841	107.9366	9.2292	108.4056	0.592	0.0000	0.0000
2026/05/27	R4R2	05/11/2026	98.76 Call	Bond Future	96714.0300	96.7140	97183.0200	97.1830	0.485	0.0000	0.0000
2026/05/27	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R4R2	04/02/2027		Bond Future	9.3264	110.0568	9.2698	110.5339	0.607	0.0000	0.0000
2026/05/27	R4R2	04/02/2027	10.13 Call	Bond Future	6448.4000	6.4484	6925.5300	6.9255	7.399	0.0000	0.0000
2026/05/27	R4R2	04/02/2027	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R4R2	06/05/2027		Bond Future	9.3641	107.1592	9.3057	107.6453	0.624	0.0000	0.0000
2026/05/27	R4R2	06/05/2027	9.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	R4R2	06/05/2027	9.00 Put	Bond Future	3085.2100	3.0852	2599.0500	2.5991	15.758	0.0000	0.0000
2026/05/27	R4R2	05/08/2027		Bond Future	9.4216	109.1814	9.3611	109.6778	0.642	0.0000	0.0000
2026/05/27	R4R2	05/08/2027	9.44 Call	Bond Future	149.9900	0.1500	646.4100	0.6464	330.969	0.0000	0.0000
2026/05/27	R4R2	05/08/2027	9.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR87	06/08/2026		Bond Future	7.1868	100.8975	7.1549	100.9088	0.445	0.0000	0.0000
2026/05/27	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR87	06/08/2026	6.53 Put	Bond Future	232.4100	0.2324	221.1300	0.2211	4.853	0.0000	0.0000
2026/05/27	RR87	05/11/2026		Bond Future	6.4131	102.7598	6.3188	102.7706	1.470	0.0000	0.0000
2026/05/27	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR87	05/11/2026	5.27 Put	Bond Future	131.1600	0.1312	120.3600	0.1204	8.234	0.0000	0.0000
2026/05/27	RR88	06/08/2026		Bond Future	7.6040	104.3682	7.5843	104.3918	0.259	0.0000	0.0000
2026/05/27	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR88	06/08/2026	6.79 Put	Bond Future	978.5600	0.9786	955.0300	0.9550	2.405	0.0000	0.0000
2026/05/27	RR88	05/11/2026		Bond Future	7.6103	105.6544	7.5866	105.6791	0.311	0.0000	0.0000
2026/05/27	RR88	05/11/2026	6.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR88	05/11/2026	6.71 Put	Bond Future	942.5400	0.9425	917.8900	0.9179	2.615	0.0000	0.0000
2026/05/27	RR88	04/02/2027		Bond Future	7.5058	103.8798	7.4761	103.9047	0.396	0.0000	0.0000
2026/05/27	RR88	04/02/2027	7.78 Call	Bond Future	229.6400	0.2296	254.5600	0.2546	10.852	0.0000	0.0000
2026/05/27	RR88	04/02/2027	7.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR88	06/05/2027		Bond Future	7.2472	105.9664	7.2058	105.9913	0.571	0.0000	0.0000
2026/05/27	RR88	06/05/2027	7.89 Call	Bond Future	385.2400	0.3852	410.1400	0.4101	6.464	0.0000	0.0000
2026/05/27	RR88	06/05/2027	7.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	RR88	05/08/2027		Bond Future	6.9738	102.6609	6.9010	102.6872	1.043	0.0000	0.0000
2026/05/27	RR88	05/08/2027	8.07 Call	Bond Future	395.4600	0.3955	421.8100	0.4218	6.663	0.0000	0.0000
2026/05/27	RR88	05/08/2027	8.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/27	X213	28/02/2031		Bond Future	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	
2026/05/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

0

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