



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2026 TO 28/05/2026

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
2026/05/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/28	2029	06/08/2026		Bond Future	150.2145	150.2145	150.1064	0.072	0.0000	0.0000
2026/05/28	2029	06/08/2026	144.10 Call	Bond Future	6114.5000	6.1145	6006.4200	1.768	0.0000	0.0000
2026/05/28	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2029	05/11/2026		Bond Future	151.5237	151.5237	151.4133	0.073	0.0000	0.0000
2026/05/28	2029	05/11/2026	147.56 Call	Bond Future	3963.7300	3.9637	3853.3300	2.785	0.0000	0.0000
2026/05/28	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	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2026/05/28	2029	04/02/2027		Bond Future	154.5319	154.5319	154.4189	154.4189	0.073	0.0000	0.0000
2026/05/28	2029	04/02/2027	149.72 Call	Bond Future	4811.8900	4.8119	4698.8700	4.6989	2.349	0.0000	0.0000
2026/05/28	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2029	06/05/2027		Bond Future	156.1350	156.1350	156.0193	156.0193	0.074	0.0000	0.0000
2026/05/28	2029	06/05/2027	153.32 Call	Bond Future	2814.9500	2.8150	2699.3400	2.6993	4.107	0.0000	0.0000
2026/05/28	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2029	05/08/2027		Bond Future	159.1243	159.1243	159.0070	159.0070	0.074	0.0000	0.0000
2026/05/28	2029	05/08/2027	156.72 Call	Bond Future	2404.3000	2.4043	2286.9500	2.2870	4.881	0.0000	0.0000
2026/05/28	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2030	06/08/2026	7.21 Put	Bond Future	2204.0200	2.2040	2116.6500	2.1167	3.964	0.0000	0.0000
2026/05/28	2030	06/08/2026	7.21 Call	Bond Future	112.6900	0.1127	122.8200	0.1228	8.989	0.0000	0.0000
2026/05/28	2030	06/08/2026	7.71 Put	Bond Future	1039.0000	1.0390	974.5000	0.9745	6.208	0.0000	0.0000
2026/05/28	2030	06/08/2026	7.71 Call	Bond Future	466.1500	0.4662	499.1500	0.4992	7.079	0.0000	0.0000
2026/05/28	2030	06/08/2026	8.06 Call	Bond Future	1013.1700	1.0132	1067.8200	1.0678	5.394	0.0000	0.0000
2026/05/28	2030	06/08/2026	8.06 Put	Bond Future	539.5600	0.5396	496.7100	0.4967	7.942	0.0000	0.0000
2026/05/28	2030	06/08/2026		Bond Future	7.9010	100.5513	7.8684	100.6488	0.413	0.0000	0.0000
2026/05/28	2030	06/08/2026	9.22 Call	Bond Future	3904.2900	3.9043	3994.9600	3.9950	2.322	0.0000	0.0000
2026/05/28	2030	06/08/2026	9.22 Put	Bond Future	56.7100	0.0567	49.8800	0.0499	12.044	0.0000	0.0000
2026/05/28	2030	05/11/2026		Bond Future	7.9254	102.4068	7.8901	102.5059	0.446	0.0000	0.0000
2026/05/28	2030	05/11/2026	8.39 Call	Bond Future	1858.2900	1.8583	1923.9100	1.9239	3.531	0.0000	0.0000
2026/05/28	2030	05/11/2026	8.39 Put	Bond Future	566.9100	0.5669	533.4600	0.5335	5.900	0.0000	0.0000
2026/05/28	2030	04/02/2027		Bond Future	7.9180	100.4088	7.8795	100.5095	0.487	0.0000	0.0000
2026/05/28	2030	04/02/2027	7.82 Call	Bond Future	995.5200	0.9955	1041.2800	1.0413	4.597	0.0000	0.0000
2026/05/28	2030	04/02/2027	7.82 Put	Bond Future	1251.7000	1.2517	1196.7400	1.1967	4.391	0.0000	0.0000
2026/05/28	2030	06/05/2027		Bond Future	7.9026	102.4253	7.8601	102.5279	0.537	0.0000	0.0000
2026/05/28	2030	06/05/2027	7.27 Call	Bond Future	575.1100	0.5751	605.7700	0.6058	5.331	0.0000	0.0000
2026/05/28	2030	06/05/2027	7.27 Put	Bond Future	2116.9200	2.1169	2045.0100	2.0450	3.397	0.0000	0.0000
2026/05/28	2030	05/08/2027		Bond Future	7.9467	100.3522	7.8992	100.4570	0.598	0.0000	0.0000
2026/05/28	2030	05/08/2027	8.11 Call	Bond Future	1420.3900	1.4204	1477.5900	1.4776	4.027	0.0000	0.0000
2026/05/28	2030	05/08/2027	8.11 Put	Bond Future	1061.1000	1.0611	1013.4700	1.0135	4.489	0.0000	0.0000
2026/05/28	2031	06/08/2026		Bond Future	116.4427	116.4427	116.3800	116.3800	0.054	0.0000	0.0000
2026/05/28	2031	06/08/2026	113.81 Call	Bond Future	2632.6600	2.6327	2570.0300	2.5700	2.379	0.0000	0.0000
2026/05/28	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2031	05/11/2026		Bond Future	118.6190	118.6190	118.5549	118.5549	0.054	0.0000	0.0000
2026/05/28	2031	05/11/2026	111.49 Call	Bond Future	7128.9900	7.1290	7064.9100	7.0649	0.899	0.0000	0.0000
2026/05/28	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2031	04/02/2027		Bond Future	118.4788	118.4788	118.4130	118.4130	0.056	0.0000	0.0000
2026/05/28	2031	04/02/2027	116.18 Call	Bond Future	2298.7500	2.2988	2232.9800	2.2330	2.861	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
2026/05/28	2031	04/02/2027	116.18 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/05/28	2031	06/05/2027		Bond Future	120.8835	120.8835	120.8163	120.8163	0.056	0.0000
2026/05/28	2031	06/05/2027	116.87 Call	Bond Future	4013.4700	4.0135	3946.2500	3.9463	1.675	0.0000
2026/05/28	2031	06/05/2027	116.87 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2031	05/08/2027		Bond Future	120.6448	120.6448	120.5765	120.5765	0.057	0.0000
2026/05/28	2031	05/08/2027	121.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2031	05/08/2027	121.41 Put	Bond Future	765.2200	0.7652	833.5100	0.8335	8.924	0.0000
2026/05/28	2032	06/08/2026		Bond Future	8.1924	103.2602	8.1605	103.4021	0.389	0.0000
2026/05/28	2032	06/08/2026	10.12 Call	Bond Future	8175.0800	8.1751	8312.8300	8.3128	1.685	0.0000
2026/05/28	2032	06/08/2026	10.12 Put	Bond Future	32.3100	0.0323	28.1500	0.0282	12.875	0.0000
2026/05/28	2032	05/11/2026		Bond Future	8.2288	101.0058	8.1951	101.1501	0.409	0.0000
2026/05/28	2032	05/11/2026	9.16 Call	Bond Future	4427.3600	4.4274	4539.9500	4.5400	2.543	0.0000
2026/05/28	2032	05/11/2026	9.16 Put	Bond Future	532.1300	0.5321	500.4400	0.5004	5.955	0.0000
2026/05/28	2032	04/02/2027		Bond Future	8.2467	102.9887	8.2111	103.1355	0.432	0.0000
2026/05/28	2032	04/02/2027	8.48 Call	Bond Future	2478.9700	2.4790	2562.1200	2.5621	3.354	0.0000
2026/05/28	2032	04/02/2027	8.48 Put	Bond Future	1522.9300	1.5229	1459.2400	1.4592	4.182	0.0000
2026/05/28	2032	06/05/2027		Bond Future	8.2539	100.8943	8.2161	101.0439	0.458	0.0000
2026/05/28	2032	06/05/2027	7.80 Call	Bond Future	1364.6900	1.3647	1419.0900	1.4191	3.986	0.0000
2026/05/28	2032	06/05/2027	7.80 Put	Bond Future	3181.1300	3.1811	3085.9100	3.0859	2.993	0.0000
2026/05/28	2032	05/08/2027		Bond Future	8.2979	102.8000	8.2575	102.9528	0.486	0.0000
2026/05/28	2032	05/08/2027	8.42 Call	Bond Future	2505.8600	2.5059	2587.0700	2.5871	3.241	0.0000
2026/05/28	2032	05/08/2027	8.42 Put	Bond Future	2045.2300	2.0452	1973.6700	1.9737	3.499	0.0000
2026/05/28	2033	06/08/2026		Bond Future	146.4117	146.4117	146.4723	146.4723	0.041	0.0000
2026/05/28	2033	06/08/2026	134.25 Call	Bond Future	12161.7000	12.1617	12222.2800	12.2223	0.498	0.0000
2026/05/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2033	05/11/2026		Bond Future	147.5466	147.5466	147.6079	147.6079	0.042	0.0000
2026/05/28	2033	05/11/2026	137.26 Call	Bond Future	10286.5700	10.2866	10347.9100	10.3479	0.596	0.0000
2026/05/28	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2033	04/02/2027		Bond Future	150.4757	150.4757	150.5379	150.5379	0.041	0.0000
2026/05/28	2033	04/02/2027	142.71 Call	Bond Future	7765.7200	7.7657	7827.8700	7.8279	0.800	0.0000
2026/05/28	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2033	06/05/2027		Bond Future	151.8908	151.8908	151.9540	151.9540	0.042	0.0000
2026/05/28	2033	06/05/2027	151.21 Call	Bond Future	680.8200	0.6808	744.0100	0.7440	9.281	0.0000
2026/05/28	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	2033	05/08/2027		Bond Future	154.7990	154.7990	154.8639	154.8639	0.042	0.0000
2026/05/28	2033	05/08/2027	153.15 Call	Bond Future	1649.0300	1.6490	1713.8900	1.7139	3.933	0.0000
2026/05/28	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	
2026/05/28	2037	06/08/2026	11.30 Call	Bond Future	14630.1200	14.6301	14871.2200	14.8712	1.648	0.0000	0.0000
2026/05/28	2037	06/08/2026	11.30 Put	Bond Future	17.9700	0.0180	15.2000	0.0152	15.415	0.0000	0.0000
2026/05/28	2037	06/08/2026	10.70 Call	Bond Future	11396.5200	11.3965	11631.5100	11.6315	2.062	0.0000	0.0000
2026/05/28	2037	06/08/2026	10.70 Put	Bond Future	67.0700	0.0671	58.1900	0.0582	13.240	0.0000	0.0000
2026/05/28	2037	06/08/2026	10.02 Put	Bond Future	219.6900	0.2197	194.5100	0.1945	11.462	0.0000	0.0000
2026/05/28	2037	06/08/2026	10.02 Call	Bond Future	7611.5500	7.6116	7830.2400	7.8302	2.873	0.0000	0.0000
2026/05/28	2037	06/08/2026		Bond Future	8.8454	97.9446	8.8087	98.1885	0.415	0.0000	0.0000
2026/05/28	2037	06/08/2026	11.71 Call	Bond Future	16762.9500	16.7630	17005.8800	17.0059	1.449	0.0000	0.0000
2026/05/28	2037	06/08/2026	11.71 Put	Bond Future	5.2900	0.0053	4.3500	0.0044	17.769	0.0000	0.0000
2026/05/28	2037	06/08/2026	9.30 Call	Bond Future	3776.8400	3.7768	3946.8400	3.9468	4.501	0.0000	0.0000
2026/05/28	2037	06/08/2026	9.30 Put	Bond Future	823.2000	0.8232	749.3300	0.7493	8.974	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.83 Call	Bond Future	11919.6100	11.9196	12146.2600	12.1463	1.901	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.83 Put	Bond Future	300.8900	0.3009	279.3900	0.2794	7.145	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.23 Call	Bond Future	8799.3000	8.7993	9009.8000	9.0098	2.392	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.23 Put	Bond Future	564.4700	0.5645	526.8200	0.5268	6.670	0.0000	0.0000
2026/05/28	2037	05/11/2026	9.46 Put	Bond Future	1319.8600	1.3199	1242.5200	1.2425	5.860	0.0000	0.0000
2026/05/28	2037	05/11/2026	9.46 Call	Bond Future	4943.4900	4.9435	5114.3000	5.1143	3.455	0.0000	0.0000
2026/05/28	2037	05/11/2026		Bond Future	8.8896	99.7520	8.8515	100.0002	0.428	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.62 Call	Bond Future	10827.5600	10.8276	11049.6100	11.0496	2.051	0.0000	0.0000
2026/05/28	2037	05/11/2026	10.62 Put	Bond Future	373.1400	0.3731	347.0400	0.3470	6.995	0.0000	0.0000
2026/05/28	2037	04/02/2027		Bond Future	8.9229	97.4515	8.8835	97.7043	0.442	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.51 Call	Bond Future	5446.7600	5.4468	5615.7600	5.6158	3.103	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.51 Put	Bond Future	1785.3800	1.7854	1701.6700	1.7017	4.689	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.81 Call	Bond Future	6830.4700	6.8305	7016.1700	7.0162	2.719	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.81 Put	Bond Future	1368.8000	1.3688	1301.7900	1.3018	4.896	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.31 Call	Bond Future	4588.5600	4.5886	4744.2500	4.7443	3.393	0.0000	0.0000
2026/05/28	2037	04/02/2027	9.31 Put	Bond Future	2153.5800	2.1536	2056.5600	2.0566	4.505	0.0000	0.0000
2026/05/28	2037	04/02/2027	8.44 Put	Bond Future	5003.7800	5.0038	4837.9700	4.8380	3.314	0.0000	0.0000
2026/05/28	2037	04/02/2027	8.44 Call	Bond Future	1848.8800	1.8489	1935.7800	1.9358	4.700	0.0000	0.0000
2026/05/28	2037	06/05/2027		Bond Future	8.9555	99.4089	8.9145	99.6665	0.457	0.0000	0.0000
2026/05/28	2037	06/05/2027	8.58 Call	Bond Future	2512.2600	2.5123	2614.8200	2.6148	4.082	0.0000	0.0000
2026/05/28	2037	06/05/2027	8.58 Put	Bond Future	4908.8900	4.9089	4753.8300	4.7538	3.159	0.0000	0.0000
2026/05/28	2037	05/08/2027		Bond Future	9.0129	97.0278	8.9702	97.2906	0.473	0.0000	0.0000
2026/05/28	2037	05/08/2027	9.05 Call	Bond Future	3985.6000	3.9856	4121.6500	4.1217	3.414	0.0000	0.0000
2026/05/28	2037	05/08/2027	9.05 Put	Bond Future	3757.6300	3.7576	3630.9000	3.6309	3.373	0.0000	0.0000
2026/05/28	2038	06/08/2026		Bond Future	161.5345	161.5345	161.3907	161.3907	0.089	0.0000	0.0000
2026/05/28	2038	06/08/2026	144.72 Call	Bond Future	16814.4600	16.8145	16670.6800	16.6707	0.855	0.0000	0.0000
2026/05/28	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	
2026/05/28	2038	05/11/2026		Bond Future	164.5534	164.5534	164.4067	164.4067	0.089	0.0000	0.0000
2026/05/28	2038	05/11/2026	146.31 Call	Bond Future	18243.4200	18.2434	18096.7000	18.0967	0.804	0.0000	0.0000
2026/05/28	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2038	04/02/2027		Bond Future	165.5547	165.5547	165.4046	165.4046	0.091	0.0000	0.0000
2026/05/28	2038	04/02/2027	153.83 Call	Bond Future	11724.6700	11.7247	11574.6200	11.5746	1.280	0.0000	0.0000
2026/05/28	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2038	06/05/2027		Bond Future	168.9144	168.9144	168.7610	168.7610	0.091	0.0000	0.0000
2026/05/28	2038	06/05/2027	166.10 Call	Bond Future	2814.3500	2.8144	2661.0100	2.6610	5.449	0.0000	0.0000
2026/05/28	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2038	05/08/2027		Bond Future	169.8313	169.8313	169.6752	169.6752	0.092	0.0000	0.0000
2026/05/28	2038	05/08/2027	169.13 Call	Bond Future	701.2600	0.7013	545.2300	0.5452	22.250	0.0000	0.0000
2026/05/28	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2040	06/08/2026		Bond Future	9.0760	99.7032	9.0548	99.8656	0.234	0.0000	0.0000
2026/05/28	2040	06/08/2026	12.19 Call	Bond Future	20273.9700	20.2740	20435.7700	20.4358	0.798	0.0000	0.0000
2026/05/28	2040	06/08/2026	12.19 Put	Bond Future	4.6100	0.0046	3.9800	0.0040	13.666	0.0000	0.0000
2026/05/28	2040	05/11/2026		Bond Future	9.1221	101.5431	9.1002	101.7084	0.240	0.0000	0.0000
2026/05/28	2040	05/11/2026	11.06 Call	Bond Future	13587.7500	13.5878	13736.0500	13.7361	1.091	0.0000	0.0000
2026/05/28	2040	05/11/2026	11.06 Put	Bond Future	370.1900	0.3702	353.2100	0.3532	4.587	0.0000	0.0000
2026/05/28	2040	05/11/2026	11.27 Call	Bond Future	14800.7300	14.8007	14951.6800	14.9517	1.020	0.0000	0.0000
2026/05/28	2040	05/11/2026	11.27 Put	Bond Future	305.6400	0.3056	291.3100	0.2913	4.689	0.0000	0.0000
2026/05/28	2040	05/11/2026	10.67 Call	Bond Future	11308.5300	11.3085	11450.2800	11.4503	1.253	0.0000	0.0000
2026/05/28	2040	05/11/2026	10.67 Put	Bond Future	538.8400	0.5388	515.3100	0.5153	4.367	0.0000	0.0000
2026/05/28	2040	05/11/2026	9.91 Put	Bond Future	1201.6500	1.2017	1155.8300	1.1558	3.813	0.0000	0.0000
2026/05/28	2040	05/11/2026	9.91 Call	Bond Future	6903.9700	6.9040	7023.4300	7.0234	1.730	0.0000	0.0000
2026/05/28	2040	04/02/2027		Bond Future	9.1588	99.0274	9.1363	99.1956	0.247	0.0000	0.0000
2026/05/28	2040	04/02/2027	9.93 Call	Bond Future	7293.8600	7.2939	7410.2800	7.4103	1.596	0.0000	0.0000
2026/05/28	2040	04/02/2027	9.93 Put	Bond Future	1782.9000	1.7829	1731.1300	1.7311	2.904	0.0000	0.0000
2026/05/28	2040	04/02/2027	10.17 Call	Bond Future	8588.0400	8.5880	8712.5300	8.7125	1.450	0.0000	0.0000
2026/05/28	2040	04/02/2027	10.17 Put	Bond Future	1450.7600	1.4508	1407.0600	1.4071	3.012	0.0000	0.0000
2026/05/28	2040	04/02/2027	9.67 Call	Bond Future	5962.4400	5.9624	6068.3600	6.0684	1.776	0.0000	0.0000
2026/05/28	2040	04/02/2027	9.67 Put	Bond Future	2259.9300	2.2599	2197.6600	2.1977	2.755	0.0000	0.0000
2026/05/28	2040	04/02/2027	8.78 Put	Bond Future	5387.5400	5.3875	5279.8300	5.2798	1.999	0.0000	0.0000
2026/05/28	2040	04/02/2027	8.78 Call	Bond Future	2511.7100	2.5117	2572.1900	2.5722	2.408	0.0000	0.0000
2026/05/28	2040	06/05/2027		Bond Future	9.1950	101.0164	9.1716	101.1878	0.254	0.0000	0.0000
2026/05/28	2040	06/05/2027	8.88 Call	Bond Future	3209.5500	3.2096	3278.3900	3.2784	2.145	0.0000	0.0000
2026/05/28	2040	06/05/2027	8.88 Put	Bond Future	5559.1700	5.5592	5456.5900	5.4566	1.845	0.0000	0.0000
2026/05/28	2040	05/08/2027		Bond Future	9.2529	98.4149	9.2287	98.5898	0.262	0.0000	0.0000
2026/05/28	2040	05/08/2027	9.33 Call	Bond Future	4913.1700	4.9132	5003.3100	5.0033	1.835	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	
2026/05/28	2040	05/08/2027	9.33 Put	Bond Future	4359.0600	4.3591	4274.2200	4.2742	1.946	0.0000	0.0000
2026/05/28	2043	06/08/2026		Bond Future	124.9038	124.9038	124.9173	124.9173	0.011	0.0000	0.0000
2026/05/28	2043	06/08/2026	110.88 Call	Bond Future	14023.7500	14.0238	14037.2700	14.0373	0.096	0.0000	0.0000
2026/05/28	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2043	05/11/2026		Bond Future	127.2383	127.2383	127.2519	127.2519	0.011	0.0000	0.0000
2026/05/28	2043	05/11/2026	112.84 Call	Bond Future	14398.3300	14.3983	14411.8700	14.4119	0.094	0.0000	0.0000
2026/05/28	2043	05/11/2026	112.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2043	04/02/2027		Bond Future	126.8251	126.8251	126.8385	126.8385	0.011	0.0000	0.0000
2026/05/28	2043	04/02/2027	117.63 Call	Bond Future	9195.1300	9.1951	9208.5400	9.2085	0.146	0.0000	0.0000
2026/05/28	2043	04/02/2027	117.63 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2043	06/05/2027		Bond Future	129.3994	129.3994	129.4129	129.4129	0.010	0.0000	0.0000
2026/05/28	2043	06/05/2027	127.48 Call	Bond Future	1919.4200	1.9194	1932.9200	1.9329	0.703	0.0000	0.0000
2026/05/28	2043	06/05/2027	127.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2043	05/08/2027		Bond Future	128.8693	128.8693	128.8832	128.8832	0.011	0.0000	0.0000
2026/05/28	2043	05/08/2027	129.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2043	05/08/2027	129.56 Put	Bond Future	690.7100	0.6907	676.8200	0.6768	2.011	0.0000	0.0000
2026/05/28	2044	06/08/2026		Bond Future	9.1986	96.4164	9.1775	96.5932	0.230	0.0000	0.0000
2026/05/28	2044	06/08/2026	12.42 Call	Bond Future	22091.0600	22.0911	22267.3200	22.2673	0.798	0.0000	0.0000
2026/05/28	2044	06/08/2026	12.42 Put	Bond Future	4.2400	0.0042	3.6600	0.0037	13.679	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.25 Call	Bond Future	2630.3100	2.6303	2710.0000	2.7100	3.030	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.25 Put	Bond Future	2201.8000	2.2018	2104.6500	2.1047	4.412	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.00 Call	Bond Future	1669.0100	1.6690	1724.6600	1.7247	3.334	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.00 Put	Bond Future	3351.2000	3.3512	3230.0100	3.2300	3.616	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.75 Call	Bond Future	5338.5200	5.3385	5461.9400	5.4619	2.312	0.0000	0.0000
2026/05/28	2044	06/08/2026	9.75 Put	Bond Future	889.3100	0.8893	835.8900	0.8359	6.007	0.0000	0.0000
2026/05/28	2044	05/11/2026		Bond Future	9.2426	98.1957	9.2209	98.3756	0.235	0.0000	0.0000
2026/05/28	2044	05/11/2026	11.34 Call	Bond Future	15580.0000	15.5800	15743.4000	15.7434	1.049	0.0000	0.0000
2026/05/28	2044	05/11/2026	11.34 Put	Bond Future	357.3100	0.3573	340.8400	0.3408	4.609	0.0000	0.0000
2026/05/28	2044	04/02/2027		Bond Future	9.2784	95.7394	9.2560	95.9226	0.241	0.0000	0.0000
2026/05/28	2044	04/02/2027	10.18 Call	Bond Future	8742.9100	8.7429	8874.5800	8.8746	1.506	0.0000	0.0000
2026/05/28	2044	04/02/2027	10.18 Put	Bond Future	1772.3800	1.7724	1720.9000	1.7209	2.905	0.0000	0.0000
2026/05/28	2044	06/05/2027		Bond Future	9.3135	97.6625	9.2905	97.8492	0.247	0.0000	0.0000
2026/05/28	2044	06/05/2027	9.08 Call	Bond Future	3850.8200	3.8508	3930.4200	3.9304	2.067	0.0000	0.0000
2026/05/28	2044	06/05/2027	9.08 Put	Bond Future	5770.2000	5.7702	5663.1400	5.6631	1.855	0.0000	0.0000
2026/05/28	2044	05/08/2027		Bond Future	9.3676	95.1228	9.3438	95.3134	0.254	0.0000	0.0000
2026/05/28	2044	05/08/2027	9.44 Call	Bond Future	5448.3600	5.4484	5546.8200	5.5468	1.807	0.0000	0.0000
2026/05/28	2044	05/08/2027	9.44 Put	Bond Future	4872.0500	4.8721	4779.9700	4.7800	1.890	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	
2026/05/28	2046	06/08/2026		Bond Future	145.0539	145.0539	145.1762	145.1762	0.084	0.0000	0.0000
2026/05/28	2046	06/08/2026	122.38 Call	Bond Future	22673.9100	22.6739	22796.2100	22.7962	0.539	0.0000	0.0000
2026/05/28	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2046	05/11/2026		Bond Future	145.4111	145.4111	145.5351	145.5351	0.085	0.0000	0.0000
2026/05/28	2046	05/11/2026	125.48 Call	Bond Future	19931.0500	19.9311	20055.1300	20.0551	0.623	0.0000	0.0000
2026/05/28	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2046	04/02/2027		Bond Future	148.2982	148.2982	148.4243	148.4243	0.085	0.0000	0.0000
2026/05/28	2046	04/02/2027	131.09 Call	Bond Future	17208.1900	17.2082	17334.2500	17.3343	0.733	0.0000	0.0000
2026/05/28	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2046	06/05/2027		Bond Future	148.8995	148.8995	149.0278	149.0278	0.086	0.0000	0.0000
2026/05/28	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	37.8400	0.0378	100.000	0.0000	0.0000
2026/05/28	2046	06/05/2027	148.99 Put	Bond Future	90.5200	0.0905	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/28	2046	05/08/2027		Bond Future	151.7490	151.7490	151.8804	151.8804	0.087	0.0000	0.0000
2026/05/28	2046	05/08/2027	149.17 Call	Bond Future	2578.9800	2.5790	2710.3800	2.7104	5.095	0.0000	0.0000
2026/05/28	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2050	06/08/2026		Bond Future	146.4411	146.4411	147.0837	147.0837	0.439	0.0000	0.0000
2026/05/28	2050	06/08/2026	123.27 Call	Bond Future	23171.0700	23.1711	23813.7200	23.8137	2.774	0.0000	0.0000
2026/05/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2050	05/11/2026		Bond Future	149.1777	149.1777	149.8321	149.8321	0.439	0.0000	0.0000
2026/05/28	2050	05/11/2026	123.84 Call	Bond Future	25337.7300	25.3377	25992.1400	25.9921	2.583	0.0000	0.0000
2026/05/28	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2050	04/02/2027		Bond Future	149.6172	149.6172	150.2842	150.2842	0.446	0.0000	0.0000
2026/05/28	2050	04/02/2027	132.39 Call	Bond Future	17227.2300	17.2272	17894.2100	17.8942	3.872	0.0000	0.0000
2026/05/28	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2050	06/05/2027		Bond Future	152.6534	152.6534	153.3338	153.3338	0.446	0.0000	0.0000
2026/05/28	2050	06/05/2027	150.46 Call	Bond Future	2193.4300	2.1934	2873.8200	2.8738	31.019	0.0000	0.0000
2026/05/28	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	2050	05/08/2027		Bond Future	152.9955	152.9955	153.6892	153.6892	0.453	0.0000	0.0000
2026/05/28	2050	05/08/2027	152.97 Call	Bond Future	25.4900	0.0255	719.1500	0.7192	2,721.302	0.0000	0.0000
2026/05/28	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	AL37	06/08/2026		Index Future	1294.3310	1294.3310	1295.8200	1295.8200	0.115	0.0000	0.0000
2026/05/28	AL37	05/11/2026		Index Future	1318.4650	1318.4650	1319.9790	1319.9790	0.115	0.0000	0.0000
2026/05/28	AL37	04/02/2027		Index Future	1344.3290	1344.3290	1345.8690	1345.8690	0.115	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	
2026/05/28	AL37	06/05/2027		Index Future	1371.3020	1371.3020	1372.8700	1372.8700	0.114	0.0000	0.0000
2026/05/28	AL37	05/08/2027		Index Future	1396.9980	1396.9980	1398.6000	1398.6000	0.115	0.0000	0.0000
2026/05/28	AL7T	06/08/2026		Index Future	1678.8170	1678.8170	1682.2350	1682.2350	0.204	0.0000	0.0000
2026/05/28	AL7T	05/11/2026		Index Future	1710.1200	1710.1200	1713.5990	1713.5990	0.203	0.0000	0.0000
2026/05/28	AL7T	04/02/2027		Index Future	1743.6670	1743.6670	1747.2090	1747.2090	0.203	0.0000	0.0000
2026/05/28	AL7T	06/05/2027		Index Future	1778.6520	1778.6520	1782.2620	1782.2620	0.203	0.0000	0.0000
2026/05/28	AL7T	05/08/2027		Index Future	1811.9820	1811.9820	1815.6640	1815.6640	0.203	0.0000	0.0000
2026/05/28	ALBI	06/08/2026		Index Future	1420.1230	1420.1230	1422.4080	1422.4080	0.161	0.0000	0.0000
2026/05/28	ALBI	05/11/2026		Index Future	1446.6040	1446.6040	1448.9280	1448.9280	0.161	0.0000	0.0000
2026/05/28	ALBI	04/02/2027		Index Future	1474.9810	1474.9810	1477.3460	1477.3460	0.160	0.0000	0.0000
2026/05/28	ALBI	06/05/2027		Index Future	1504.5750	1504.5750	1506.9860	1506.9860	0.160	0.0000	0.0000
2026/05/28	ALBI	05/08/2027		Index Future	1532.7690	1532.7690	1535.2290	1535.2290	0.160	0.0000	0.0000
2026/05/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	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	
2026/05/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/28	ES33	06/08/2026		Bond Future	8.9892	95.3574	8.9625	95.4886	0.297	0.0000	0.0000
2026/05/28	ES33	06/08/2026	12.02 Call	Bond Future	13488.7300	13.4887	13619.9700	13.6200	0.973	0.0000	0.0000
2026/05/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	ES33	05/11/2026		Bond Future	9.0529	93.3461	9.0249	93.4796	0.309	0.0000	0.0000
2026/05/28	ES33	05/11/2026	10.83 Call	Bond Future	8017.7300	8.0177	8151.1900	8.1512	1.665	0.0000	0.0000
2026/05/28	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	ES33	04/02/2027		Bond Future	9.1060	95.2002	9.0768	95.3360	0.321	0.0000	0.0000
2026/05/28	ES33	04/02/2027	9.70 Call	Bond Future	2703.5900	2.7036	2839.4300	2.8394	5.024	0.0000	0.0000
2026/05/28	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	ES33	06/05/2027		Bond Future	9.1494	93.3353	9.1187	93.4738	0.336	0.0000	0.0000
2026/05/28	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	ES33	06/05/2027	8.80 Put	Bond Future	1590.0000	1.5900	1451.5500	1.4516	8.708	0.0000	0.0000
2026/05/28	ES33	05/08/2027		Bond Future	9.2244	95.1189	9.1920	95.2603	0.351	0.0000	0.0000
2026/05/28	ES33	05/08/2027	9.27 Call	Bond Future	198.5100	0.1985	339.9000	0.3399	71.226	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
2026/05/28	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	ES42	06/08/2026		Bond Future	9.5082	94.3705	9.4870	94.5314	0.223	0.0000
2026/05/28	ES42	06/08/2026	12.65 Call	Bond Future	19896.1700	19.8962	20057.0800	20.0571	0.809	0.0000
2026/05/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	ES42	05/11/2026		Bond Future	9.5635	91.8701	9.5416	92.0338	0.228	0.0000
2026/05/28	ES42	05/11/2026	11.66 Call	Bond Future	13905.2400	13.9052	14069.0000	14.0690	1.178	0.0000
2026/05/28	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	ES42	04/02/2027		Bond Future	9.6100	93.6954	9.5875	93.8621	0.234	0.0000
2026/05/28	ES42	04/02/2027	10.29 Call	Bond Future	4835.4900	4.8355	5002.2100	5.0022	3.448	0.0000
2026/05/28	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	ES42	06/05/2027		Bond Future	9.6534	91.3323	9.6302	91.5023	0.241	0.0000
2026/05/28	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	ES42	06/05/2027	9.33 Put	Bond Future	2410.0800	2.4101	2240.0800	2.2401	7.054	0.0000
2026/05/28	ES42	05/08/2027		Bond Future	9.7152	93.0758	9.6911	93.2494	0.247	0.0000
2026/05/28	ES42	05/08/2027	9.84 Call	Bond Future	893.7800	0.8938	1067.3700	1.0674	19.422	0.0000
2026/05/28	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GOVI	06/08/2026		GOVI	1393.3350	1393.3350	1395.6190	1395.6190	0.164	0.0000
2026/05/28	GOVI	06/08/2026	1,189. Call 00	GOVI	2043350.0000	204.3350	2066190.0000	206.6190	1.118	0.0000
2026/05/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GOVI	05/11/2026		GOVI	1419.3150	1419.3150	1421.6390	1421.6390	0.164	0.0000
2026/05/28	GOVI	05/11/2026	1,277. Call 00	GOVI	1423150.0000	142.3150	1446390.0000	144.6390	1.633	0.0000
2026/05/28	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GOVI	04/02/2027		GOVI	1447.1570	1447.1570	1449.5220	1449.5220	0.163	0.0000
2026/05/28	GOVI	04/02/2027	1,369. Call 00	GOVI	781570.0000	78.1570	805220.0000	80.5220	3.026	0.0000
2026/05/28	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GOVI	06/05/2027		GOVI	1476.1930	1476.1930	1478.6030	1478.6030	0.163	0.0000
2026/05/28	GOVI	06/05/2027	1,427. Call 00	GOVI	491930.0000	49.1930	516030.0000	51.6030	4.899	0.0000
2026/05/28	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GOVI	05/08/2027		GOVI	1503.8550	1503.8550	1506.3150	1506.3150	0.164	0.0000
2026/05/28	GOVI	05/08/2027	1,465. Call 00	GOVI	388550.0000	38.8550	413150.0000	41.3150	6.331	0.0000
2026/05/28	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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	
2026/05/28	I258	06/08/2026		Bond Future	132.8959	132.8959	132.9102	132.9102	0.011	0.0000	0.0000
2026/05/28	I258	06/08/2026	112.95 Call	Bond Future	19945.8800	19.9459	19960.1500	19.9602	0.072	0.0000	0.0000
2026/05/28	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	I258	05/11/2026		Bond Future	135.3798	135.3798	135.3940	135.3940	0.011	0.0000	0.0000
2026/05/28	I258	05/11/2026	114.95 Call	Bond Future	20429.8000	20.4298	20444.0400	20.4440	0.070	0.0000	0.0000
2026/05/28	I258	05/11/2026	114.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	I258	04/02/2027		Bond Future	135.1283	135.1283	135.1423	135.1423	0.010	0.0000	0.0000
2026/05/28	I258	04/02/2027	118.90 Call	Bond Future	16228.2700	16.2283	16242.2600	16.2423	0.086	0.0000	0.0000
2026/05/28	I258	04/02/2027	118.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	I258	06/05/2027		Bond Future	137.8710	137.8710	137.8851	137.8851	0.010	0.0000	0.0000
2026/05/28	I258	06/05/2027	134.78 Call	Bond Future	3091.0200	3.0910	3105.1300	3.1051	0.456	0.0000	0.0000
2026/05/28	I258	06/05/2027	134.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	I258	05/08/2027		Bond Future	137.5032	137.5032	137.5178	137.5178	0.011	0.0000	0.0000
2026/05/28	I258	05/08/2027	138.93 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	I258	05/08/2027	138.93 Put	Bond Future	1426.8100	1.4268	1412.2000	1.4122	1.024	0.0000	0.0000
2026/05/28	IGOV	06/08/2026		Index Future	452.5220	452.5220	452.6760	452.6760	0.034	0.0000	0.0000
2026/05/28	IGOV	05/11/2026		Index Future	461.0700	461.0700	461.2260	461.2260	0.034	0.0000	0.0000
2026/05/28	IGOV	04/02/2027		Index Future	470.2220	470.2220	470.3790	470.3790	0.033	0.0000	0.0000
2026/05/28	IGOV	06/05/2027		Index Future	479.7610	479.7610	479.9220	479.9220	0.034	0.0000	0.0000
2026/05/28	IGOV	05/08/2027		Index Future	488.8550	488.8550	489.0190	489.0190	0.034	0.0000	0.0000
2026/05/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/28	R033	06/08/2026		Bond Future	8.2879	112.2453	8.2562	112.4137	0.383	0.0000	0.0000
2026/05/28	R033	06/08/2026	10.25 Call	Bond Future	9824.7700	9.8248	9988.7700	9.9888	1.669	0.0000	0.0000
2026/05/28	R033	06/08/2026	10.25 Put	Bond Future	33.7800	0.0338	29.3500	0.0294	13.114	0.0000	0.0000
2026/05/28	R033	05/11/2026		Bond Future	8.3259	109.2743	8.2925	109.4456	0.401	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	
2026/05/28	R033	05/11/2026	9.33 Call	Bond Future	5565.6800	5.5657	5702.4900	5.7025	2.458	0.0000	0.0000
2026/05/28	R033	05/11/2026	9.33 Put	Bond Future	568.2600	0.5683	533.7800	0.5338	6.068	0.0000	0.0000
2026/05/28	R033	04/02/2027		Bond Future	8.3472	111.4197	8.3121	111.5940	0.421	0.0000	0.0000
2026/05/28	R033	04/02/2027	8.65 Call	Bond Future	3190.5100	3.1905	3293.1600	3.2932	3.217	0.0000	0.0000
2026/05/28	R033	04/02/2027	8.65 Put	Bond Future	1701.7500	1.7018	1630.0800	1.6301	4.212	0.0000	0.0000
2026/05/28	R033	06/05/2027		Bond Future	8.3592	108.6119	8.3221	108.7895	0.443	0.0000	0.0000
2026/05/28	R033	06/05/2027	7.93 Call	Bond Future	1709.9600	1.7100	1775.9900	1.7760	3.861	0.0000	0.0000
2026/05/28	R033	06/05/2027	7.93 Put	Bond Future	3791.5000	3.7915	3679.9000	3.6799	2.943	0.0000	0.0000
2026/05/28	R033	05/08/2027		Bond Future	8.4042	110.6627	8.3650	110.8441	0.467	0.0000	0.0000
2026/05/28	R033	05/08/2027	8.54 Call	Bond Future	3095.3000	3.0953	3192.4900	3.1925	3.140	0.0000	0.0000
2026/05/28	R033	05/08/2027	8.54 Put	Bond Future	2471.2600	2.4713	2387.1100	2.3871	3.405	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.70 Put	Bond Future	5302.3500	5.3024	5129.6500	5.1297	3.257	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.70 Call	Bond Future	274.8200	0.2748	294.0000	0.2940	6.979	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.90 Put	Bond Future	4193.3000	4.1933	4031.7400	4.0317	3.853	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.90 Call	Bond Future	449.1000	0.4491	479.4200	0.4794	6.751	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.34 Call	Bond Future	1205.9300	1.2059	1275.4700	1.2755	5.767	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.34 Put	Bond Future	2195.6800	2.1957	2073.3400	2.0733	5.572	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.95 Put	Bond Future	3933.6300	3.9336	3775.5400	3.7755	4.019	0.0000	0.0000
2026/05/28	R035	06/08/2026	7.95 Call	Bond Future	507.1700	0.5072	540.9600	0.5410	6.662	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.29 Put	Bond Future	2381.4900	2.3815	2253.8000	2.2538	5.362	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.29 Call	Bond Future	1083.4300	1.0834	1147.6200	1.1476	5.925	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.79 Put	Bond Future	978.9100	0.9789	905.2000	0.9052	7.530	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.79 Call	Bond Future	2711.3100	2.7113	2829.4800	2.8295	4.358	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.39 Call	Bond Future	5530.1200	5.5301	5691.5800	5.6916	2.920	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.39 Put	Bond Future	311.2700	0.3113	280.8500	0.2809	9.773	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.71 Call	Bond Future	7184.1200	7.1841	7357.6700	7.3577	2.416	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.71 Put	Bond Future	170.1200	0.1701	151.7900	0.1518	10.775	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.21 Call	Bond Future	4628.1300	4.6281	4779.8300	4.7798	3.278	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.21 Put	Bond Future	438.4700	0.4385	398.2900	0.3983	9.164	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.71 Put	Bond Future	1137.5900	1.1376	1055.7900	1.0558	7.191	0.0000	0.0000
2026/05/28	R035	06/08/2026	8.71 Call	Bond Future	2392.9000	2.3929	2502.9800	2.5030	4.600	0.0000	0.0000
2026/05/28	R035	06/08/2026	10.22 Call	Bond Future	9852.5800	9.8526	10036.3900	10.0364	1.866	0.0000	0.0000
2026/05/28	R035	06/08/2026	10.22 Put	Bond Future	66.2900	0.0663	58.2200	0.0582	12.174	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.72 Call	Bond Future	7236.4000	7.2364	7410.2400	7.4102	2.402	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.72 Put	Bond Future	167.0000	0.1670	148.9600	0.1490	10.802	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.22 Put	Bond Future	430.1000	0.4301	390.5400	0.3905	9.198	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.22 Call	Bond Future	4677.3000	4.6773	4829.6200	4.8296	3.257	0.0000	0.0000
2026/05/28	R035	06/08/2026	10.13 Call	Bond Future	9382.8700	9.3829	9565.4200	9.5654	1.946	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	
2026/05/28	R035	06/08/2026	10.13 Put	Bond Future	78.0500	0.0781	68.7200	0.0687	11.954	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.63 Call	Bond Future	6767.0400	6.7670	6938.1000	6.9381	2.528	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.63 Put	Bond Future	197.7300	0.1977	176.9100	0.1769	10.530	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.13 Put	Bond Future	511.6400	0.5116	466.2700	0.4663	8.868	0.0000	0.0000
2026/05/28	R035	06/08/2026	9.13 Call	Bond Future	4239.3200	4.2393	4385.8300	4.3858	3.456	0.0000	0.0000
2026/05/28	R035	06/08/2026		Bond Future	8.5018	106.2064	8.4703	106.3983	0.371	0.0000	0.0000
2026/05/28	R035	06/08/2026	11.06 Call	Bond Future	14136.3300	14.1363	14326.6100	14.3266	1.346	0.0000	0.0000
2026/05/28	R035	06/08/2026	11.06 Put	Bond Future	10.6800	0.0107	9.0800	0.0091	14.981	0.0000	0.0000
2026/05/28	R035	05/11/2026		Bond Future	8.5431	103.6642	8.5102	103.8594	0.384	0.0000	0.0000
2026/05/28	R035	05/11/2026	10.03 Call	Bond Future	8756.3200	8.7563	8926.3900	8.9264	1.942	0.0000	0.0000
2026/05/28	R035	05/11/2026	10.03 Put	Bond Future	400.5800	0.4006	375.4800	0.3755	6.266	0.0000	0.0000
2026/05/28	R035	05/11/2026	9.80 Call	Bond Future	7639.0400	7.6390	7802.8600	7.8029	2.145	0.0000	0.0000
2026/05/28	R035	05/11/2026	9.80 Put	Bond Future	516.0900	0.5161	484.7400	0.4847	6.075	0.0000	0.0000
2026/05/28	R035	05/11/2026	9.30 Call	Bond Future	5284.4500	5.2845	5428.6700	5.4287	2.729	0.0000	0.0000
2026/05/28	R035	05/11/2026	9.30 Put	Bond Future	915.2400	0.9152	864.2900	0.8643	5.567	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.80 Put	Bond Future	1679.5500	1.6796	1598.0300	1.5980	4.854	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.80 Call	Bond Future	3190.4400	3.1904	3304.0900	3.3041	3.562	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.97 Call	Bond Future	3856.4000	3.8564	3981.7700	3.9818	3.251	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.97 Put	Bond Future	1361.6700	1.3617	1291.8700	1.2919	5.126	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.47 Call	Bond Future	2088.6100	2.0886	2176.7000	2.1767	4.218	0.0000	0.0000
2026/05/28	R035	05/11/2026	8.47 Put	Bond Future	2523.6500	2.5237	2416.5700	2.4166	4.243	0.0000	0.0000
2026/05/28	R035	05/11/2026	7.97 Put	Bond Future	4493.7500	4.4938	4349.6100	4.3496	3.208	0.0000	0.0000
2026/05/28	R035	05/11/2026	7.97 Call	Bond Future	1016.8300	1.0168	1067.8600	1.0679	5.019	0.0000	0.0000
2026/05/28	R035	04/02/2027		Bond Future	8.5721	105.6990	8.5379	105.8977	0.399	0.0000	0.0000
2026/05/28	R035	04/02/2027	9.02 Call	Bond Future	4315.9400	4.3159	4441.2300	4.4412	2.903	0.0000	0.0000
2026/05/28	R035	04/02/2027	9.02 Put	Bond Future	1761.8700	1.7619	1688.4600	1.6885	4.167	0.0000	0.0000
2026/05/28	R035	04/02/2027	7.70 Put	Bond Future	6267.7100	6.2677	6115.1300	6.1151	2.434	0.0000	0.0000
2026/05/28	R035	04/02/2027	7.70 Call	Bond Future	1047.8000	1.0478	1093.9200	1.0939	4.402	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.20 Put	Bond Future	3999.6800	3.9997	3874.0900	3.8741	3.140	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.20 Call	Bond Future	1813.3600	1.8134	1886.4700	1.8865	4.032	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.85 Call	Bond Future	3680.1100	3.6801	3795.5100	3.7955	3.136	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.85 Put	Bond Future	2085.5900	2.0856	2002.2900	2.0023	3.994	0.0000	0.0000
2026/05/28	R035	04/02/2027	9.43 Call	Bond Future	6020.1700	6.0202	6165.1600	6.1652	2.408	0.0000	0.0000
2026/05/28	R035	04/02/2027	9.43 Put	Bond Future	1200.2100	1.2002	1146.5000	1.1465	4.475	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.93 Call	Bond Future	3973.6200	3.9736	4093.7800	4.0938	3.024	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.93 Put	Bond Future	1926.0600	1.9261	1847.5200	1.8475	4.078	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.43 Put	Bond Future	3183.3700	3.1834	3072.8100	3.0728	3.473	0.0000	0.0000
2026/05/28	R035	04/02/2027	8.43 Call	Bond Future	2355.5100	2.3555	2443.6500	2.4437	3.742	0.0000	0.0000
2026/05/28	R035	06/05/2027		Bond Future	8.5895	103.3138	8.5538	103.5163	0.416	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	
2026/05/28	R035	06/05/2027	8.25 Call	Bond Future	2248.2700	2.2483	2329.2200	2.3292	3.601	0.0000	0.0000
2026/05/28	R035	06/05/2027	8.25 Put	Bond Future	4194.2800	4.1943	4072.7000	4.0727	2.899	0.0000	0.0000
2026/05/28	R035	05/08/2027		Bond Future	8.6336	105.2659	8.5961	105.4725	0.434	0.0000	0.0000
2026/05/28	R035	05/08/2027	8.72 Call	Bond Future	3603.1500	3.6032	3711.5500	3.7116	3.008	0.0000	0.0000
2026/05/28	R035	05/08/2027	8.72 Put	Bond Future	3127.9600	3.1280	3029.7400	3.0297	3.140	0.0000	0.0000
2026/05/28	R038	06/08/2026		Bond Future	8.9248	117.8968	8.8933	118.1440	0.353	0.0000	0.0000
2026/05/28	R038	06/08/2026	11.77 Call	Bond Future	19545.9200	19.5459	19792.1300	19.7921	1.260	0.0000	0.0000
2026/05/28	R038	06/08/2026	11.77 Put	Bond Future	5.9900	0.0060	5.0100	0.0050	16.361	0.0000	0.0000
2026/05/28	R038	05/11/2026		Bond Future	8.9744	114.5890	8.9417	114.8405	0.364	0.0000	0.0000
2026/05/28	R038	05/11/2026	10.72 Call	Bond Future	12818.6200	12.8186	13043.1700	13.0432	1.752	0.0000	0.0000
2026/05/28	R038	05/11/2026	10.72 Put	Bond Future	435.5300	0.4355	408.5700	0.4086	6.190	0.0000	0.0000
2026/05/28	R038	04/02/2027		Bond Future	9.0131	116.8389	8.9792	117.0949	0.376	0.0000	0.0000
2026/05/28	R038	04/02/2027	9.60 Call	Bond Future	6428.2800	6.4283	6598.1200	6.5981	2.642	0.0000	0.0000
2026/05/28	R038	04/02/2027	9.60 Put	Bond Future	2114.7900	2.1148	2028.5900	2.0286	4.076	0.0000	0.0000
2026/05/28	R038	06/05/2027		Bond Future	9.0462	113.6985	9.0111	113.9595	0.388	0.0000	0.0000
2026/05/28	R038	06/05/2027	8.71 Call	Bond Future	3083.5900	3.0836	3189.4300	3.1894	3.432	0.0000	0.0000
2026/05/28	R038	06/05/2027	8.71 Put	Bond Future	5615.6300	5.6156	5460.4500	5.4605	2.763	0.0000	0.0000
2026/05/28	R038	05/08/2027		Bond Future	9.1026	115.8450	9.0660	116.1114	0.402	0.0000	0.0000
2026/05/28	R038	05/08/2027	9.15 Call	Bond Future	4781.2300	4.7812	4918.7700	4.9188	2.877	0.0000	0.0000
2026/05/28	R038	05/08/2027	9.15 Put	Bond Future	4437.2100	4.4372	4308.4200	4.3084	2.902	0.0000	0.0000
2026/05/28	R053	06/08/2026	8.10 Put	Bond Future	13042.3800	13.0424	12858.2500	12.8583	1.412	0.0000	0.0000
2026/05/28	R053	06/08/2026	8.10 Call	Bond Future	475.5600	0.4756	484.1300	0.4841	1.802	0.0000	0.0000
2026/05/28	R053	06/08/2026	8.60 Put	Bond Future	7121.1300	7.1211	6960.5700	6.9606	2.255	0.0000	0.0000
2026/05/28	R053	06/08/2026	8.60 Call	Bond Future	1383.7300	1.3837	1415.8700	1.4159	2.323	0.0000	0.0000
2026/05/28	R053	06/08/2026	9.10 Call	Bond Future	3705.1800	3.7052	3785.7300	3.7857	2.174	0.0000	0.0000
2026/05/28	R053	06/08/2026	9.10 Put	Bond Future	3155.3900	3.1554	3043.2400	3.0432	3.554	0.0000	0.0000
2026/05/28	R053	06/08/2026		Bond Future	9.0546	129.9343	9.0388	130.1270	0.175	0.0000	0.0000
2026/05/28	R053	06/08/2026	12.28 Call	Bond Future	30830.6500	30.8307	31022.4400	31.0224	0.622	0.0000	0.0000
2026/05/28	R053	06/08/2026	12.28 Put	Bond Future	7.5900	0.0076	6.6800	0.0067	11.989	0.0000	0.0000
2026/05/28	R053	06/08/2026	9.60 Call	Bond Future	7593.9000	7.5939	7724.2200	7.7242	1.716	0.0000	0.0000
2026/05/28	R053	06/08/2026	9.60 Put	Bond Future	1246.6300	1.2466	1184.2500	1.1843	5.004	0.0000	0.0000
2026/05/28	R053	05/11/2026		Bond Future	9.0928	126.4704	9.0765	126.6664	0.179	0.0000	0.0000
2026/05/28	R053	05/11/2026	11.21 Call	Bond Future	22203.2400	22.2032	22379.8500	22.3799	0.795	0.0000	0.0000
2026/05/28	R053	05/11/2026	11.21 Put	Bond Future	508.5700	0.5086	489.2000	0.4892	3.809	0.0000	0.0000
2026/05/28	R053	04/02/2027		Bond Future	9.1228	128.9535	9.1061	129.1529	0.183	0.0000	0.0000
2026/05/28	R053	04/02/2027	9.99 Call	Bond Future	12225.9100	12.2259	12366.3400	12.3663	1.149	0.0000	0.0000
2026/05/28	R053	04/02/2027	9.99 Put	Bond Future	2545.6900	2.5457	2486.6800	2.4867	2.318	0.0000	0.0000
2026/05/28	R053	06/05/2027		Bond Future	9.1485	125.6779	9.1314	125.8811	0.187	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	
2026/05/28	R053	06/05/2027	8.92 Call	Bond Future	5468.7400	5.4687	5553.3400	5.5533	1.547	0.0000	0.0000
2026/05/28	R053	06/05/2027	8.92 Put	Bond Future	8229.2400	8.2292	8110.6400	8.1106	1.441	0.0000	0.0000
2026/05/28	R053	05/08/2027		Bond Future	9.1897	128.0510	9.1721	128.2584	0.192	0.0000	0.0000
2026/05/28	R053	05/08/2027	9.28 Call	Bond Future	7884.9700	7.8850	7991.4100	7.9914	1.350	0.0000	0.0000
2026/05/28	R053	05/08/2027	9.28 Put	Bond Future	6831.9300	6.8319	6730.9200	6.7309	1.478	0.0000	0.0000
2026/05/28	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/28	R186	06/08/2026	8.57 Call	Bond Future	47.4300	0.0474	47.1000	0.0471	0.696	0.0000	0.0000
2026/05/28	R186	06/08/2026	8.57 Put	Bond Future	47.4300	0.0474	47.1000	0.0471	0.696	0.0000	0.0000
2026/05/28	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/28	R186	05/11/2026	8.12 Call	Bond Future	35.4800	0.0355	35.3700	0.0354	0.310	0.0000	0.0000
2026/05/28	R186	05/11/2026	8.12 Put	Bond Future	35.4800	0.0355	35.3700	0.0354	0.310	0.0000	0.0000
2026/05/28	R202	06/08/2026		Bond Future	300.9104	300.9104	299.9608	299.9608	0.316	0.0000	0.0000
2026/05/28	R202	06/08/2026	278.86 Call	Bond Future	22050.3700	22.0504	21100.7800	21.1008	4.306	0.0000	0.0000
2026/05/28	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R202	05/11/2026		Bond Future	306.5336	306.5336	305.5658	305.5658	0.316	0.0000	0.0000
2026/05/28	R202	05/11/2026	280.46 Call	Bond Future	26073.5800	26.0736	25105.8400	25.1058	3.712	0.0000	0.0000
2026/05/28	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R202	04/02/2027		Bond Future	307.0445	307.0445	306.0567	306.0567	0.322	0.0000	0.0000
2026/05/28	R202	04/02/2027	294.73 Call	Bond Future	12314.5300	12.3145	11326.6900	11.3267	8.022	0.0000	0.0000
2026/05/28	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R202	06/05/2027		Bond Future	313.2752	313.2752	312.2668	312.2668	0.322	0.0000	0.0000
2026/05/28	R202	06/05/2027	306.99 Call	Bond Future	6285.1500	6.2852	5276.8100	5.2768	16.043	0.0000	0.0000
2026/05/28	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R202	05/08/2027		Bond Future	313.5695	313.5695	312.5424	312.5424	0.328	0.0000	0.0000
2026/05/28	R202	05/08/2027	312.97 Call	Bond Future	599.5300	0.5995	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/05/28	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	427.6200	0.4276	100.000	0.0000	0.0000
2026/05/28	R209	06/08/2026		Bond Future	8.6727	86.6694	8.6465	86.8214	0.303	0.0000	0.0000
2026/05/28	R209	06/08/2026	11.39 Call	Bond Future	14011.7400	14.0117	14162.5500	14.1626	1.076	0.0000	0.0000
2026/05/28	R209	06/08/2026	11.39 Put	Bond Future	8.8200	0.0088	7.6300	0.0076	13.492	0.0000	0.0000
2026/05/28	R209	05/11/2026		Bond Future	8.7132	85.1173	8.6860	85.2719	0.312	0.0000	0.0000
2026/05/28	R209	05/11/2026	10.32 Call	Bond Future	8903.5500	8.9036	9038.5700	9.0386	1.516	0.0000	0.0000
2026/05/28	R209	05/11/2026	10.32 Put	Bond Future	373.3100	0.3733	353.7400	0.3537	5.242	0.0000	0.0000
2026/05/28	R209	04/02/2027		Bond Future	8.7424	86.7882	8.7143	86.9456	0.322	0.0000	0.0000
2026/05/28	R209	04/02/2027	9.28 Call	Bond Future	4555.8600	4.5559	4657.4800	4.6575	2.231	0.0000	0.0000
2026/05/28	R209	04/02/2027	9.28 Put	Bond Future	1622.7400	1.6227	1566.9500	1.5670	3.438	0.0000	0.0000
2026/05/28	R209	04/02/2027	8.96 Call	Bond Future	3401.3000	3.4013	3488.6900	3.4887	2.569	0.0000	0.0000
2026/05/28	R209	04/02/2027	8.96 Put	Bond Future	2198.3900	2.1984	2128.3700	2.1284	3.185	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	
2026/05/28	R209	04/02/2027	8.03 Put	Bond Future	5312.2700	5.3123	5196.9200	5.1969	2.171	0.0000	0.0000
2026/05/28	R209	04/02/2027	8.03 Call	Bond Future	1216.6700	1.2167	1258.7300	1.2587	3.457	0.0000	0.0000
2026/05/28	R209	06/05/2027		Bond Future	8.7657	85.3774	8.7365	85.5378	0.333	0.0000	0.0000
2026/05/28	R209	06/05/2027	8.41 Call	Bond Future	2200.1200	2.2001	2263.2300	2.2632	2.868	0.0000	0.0000
2026/05/28	R209	06/05/2027	8.41 Put	Bond Future	4178.1400	4.1781	4080.8500	4.0809	2.329	0.0000	0.0000
2026/05/28	R209	06/05/2027	9.32 Call	Bond Future	4909.6500	4.9097	5012.0500	5.0121	2.086	0.0000	0.0000
2026/05/28	R209	06/05/2027	9.32 Put	Bond Future	1939.0500	1.9391	1881.0500	1.8811	2.991	0.0000	0.0000
2026/05/28	R209	06/05/2027	8.25 Put	Bond Future	4780.5000	4.7805	4676.3400	4.6763	2.179	0.0000	0.0000
2026/05/28	R209	06/05/2027	8.25 Call	Bond Future	1893.8000	1.8938	1950.0400	1.9500	2.970	0.0000	0.0000
2026/05/28	R209	05/08/2027		Bond Future	8.8118	86.9905	8.7813	87.1542	0.346	0.0000	0.0000
2026/05/28	R209	05/08/2027	8.87 Call	Bond Future	3502.7400	3.5027	3586.9700	3.5870	2.405	0.0000	0.0000
2026/05/28	R209	05/08/2027	8.87 Put	Bond Future	3190.8500	3.1909	3111.3500	3.1114	2.491	0.0000	0.0000
2026/05/28	R210	06/08/2026		Bond Future	267.0071	267.0071	267.0304	267.0304	0.009	0.0000	0.0000
2026/05/28	R210	06/08/2026	259.84 Call	Bond Future	7167.0500	7.1671	7190.4200	7.1904	0.326	0.0000	0.0000
2026/05/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R210	05/11/2026		Bond Future	268.4288	268.4288	268.4520	268.4520	0.009	0.0000	0.0000
2026/05/28	R210	05/11/2026	253.33 Call	Bond Future	15098.7800	15.0988	15121.9600	15.1220	0.154	0.0000	0.0000
2026/05/28	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R210	04/02/2027		Bond Future	273.7582	273.7582	273.7811	273.7811	0.008	0.0000	0.0000
2026/05/28	R210	04/02/2027	266.03 Call	Bond Future	7728.1600	7.7282	7751.0700	7.7511	0.296	0.0000	0.0000
2026/05/28	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R210	06/05/2027		Bond Future	275.6628	275.6628	275.6856	275.6856	0.008	0.0000	0.0000
2026/05/28	R210	06/05/2027	271.13 Call	Bond Future	4532.7600	4.5328	4555.5900	4.5556	0.504	0.0000	0.0000
2026/05/28	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R210	05/08/2027		Bond Future	280.9394	280.9394	280.9635	280.9635	0.009	0.0000	0.0000
2026/05/28	R210	05/08/2027	276.01 Call	Bond Future	4929.3700	4.9294	4953.4900	4.9535	0.489	0.0000	0.0000
2026/05/28	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R213	06/08/2026		Bond Future	8.0387	99.2372	8.0119	99.3353	0.333	0.0000	0.0000
2026/05/28	R213	06/08/2026	9.69 Call	Bond Future	5861.0500	5.8611	5954.6500	5.9547	1.597	0.0000	0.0000
2026/05/28	R213	06/08/2026	9.69 Put	Bond Future	39.9700	0.0400	35.5000	0.0355	11.183	0.0000	0.0000
2026/05/28	R213	05/11/2026		Bond Future	8.0736	97.5175	8.0451	97.6171	0.353	0.0000	0.0000
2026/05/28	R213	05/11/2026	8.75 Call	Bond Future	2892.8500	2.8929	2964.1500	2.9642	2.465	0.0000	0.0000
2026/05/28	R213	05/11/2026	8.75 Put	Bond Future	564.7400	0.5647	536.3800	0.5364	5.022	0.0000	0.0000
2026/05/28	R213	04/02/2027		Bond Future	8.0874	99.4314	8.0569	99.5327	0.377	0.0000	0.0000
2026/05/28	R213	04/02/2027	8.14 Call	Bond Future	1595.7200	1.5957	1646.5900	1.6466	3.188	0.0000	0.0000
2026/05/28	R213	04/02/2027	8.14 Put	Bond Future	1421.2000	1.4212	1370.7400	1.3707	3.551	0.0000	0.0000
2026/05/28	R213	06/05/2027		Bond Future	8.0810	97.8724	8.0483	97.9756	0.405	0.0000	0.0000
2026/05/28	R213	06/05/2027	7.56 Call	Bond Future	937.9300	0.9379	972.3700	0.9724	3.672	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	
2026/05/28	R213	06/05/2027	7.56 Put	Bond Future	2597.7000	2.5977	2528.9400	2.5289	2.647	0.0000	0.0000
2026/05/28	R213	06/05/2027	9.25 Call	Bond Future	4221.9400	4.2219	4300.9400	4.3009	1.871	0.0000	0.0000
2026/05/28	R213	06/05/2027	9.25 Put	Bond Future	620.0200	0.6200	595.8200	0.5958	3.903	0.0000	0.0000
2026/05/28	R213	06/05/2027	8.13 Put	Bond Future	1560.7900	1.5608	1509.7400	1.5097	3.271	0.0000	0.0000
2026/05/28	R213	06/05/2027	8.13 Call	Bond Future	1715.2700	1.7153	1767.4200	1.7674	3.040	0.0000	0.0000
2026/05/28	R213	05/08/2027		Bond Future	8.1172	99.7224	8.0817	99.8279	0.437	0.0000	0.0000
2026/05/28	R213	05/08/2027	8.27 Call	Bond Future	1956.1200	1.9561	2012.6900	2.0127	2.892	0.0000	0.0000
2026/05/28	R213	05/08/2027	8.27 Put	Bond Future	1503.1700	1.5032	1454.3100	1.4543	3.250	0.0000	0.0000
2026/05/28	R213	05/08/2027	8.58 Call	Bond Future	2544.7700	2.5448	2609.5600	2.6096	2.546	0.0000	0.0000
2026/05/28	R213	05/08/2027	8.58 Put	Bond Future	1181.0100	1.1810	1140.3700	1.1404	3.441	0.0000	0.0000
2026/05/28	R213	05/08/2027	7.95 Put	Bond Future	1961.3500	1.9614	1903.1900	1.9032	2.965	0.0000	0.0000
2026/05/28	R213	05/08/2027	7.95 Call	Bond Future	1462.9200	1.4629	1510.1900	1.5102	3.231	0.0000	0.0000
2026/05/28	R214	06/08/2026		Bond Future	9.0990	82.1692	9.0779	82.3122	0.231	0.0000	0.0000
2026/05/28	R214	06/08/2026	11.97 Call	Bond Future	16553.2600	16.5533	16695.0400	16.6950	0.857	0.0000	0.0000
2026/05/28	R214	06/08/2026	11.97 Put	Bond Future	9.8500	0.0099	8.6600	0.0087	12.081	0.0000	0.0000
2026/05/28	R214	05/11/2026		Bond Future	9.1444	80.3881	9.1227	80.5337	0.237	0.0000	0.0000
2026/05/28	R214	05/11/2026	10.97 Call	Bond Future	11420.9800	11.4210	11549.6200	11.5496	1.126	0.0000	0.0000
2026/05/28	R214	05/11/2026	10.97 Put	Bond Future	383.9500	0.3840	367.0700	0.3671	4.396	0.0000	0.0000
2026/05/28	R214	04/02/2027		Bond Future	9.1819	81.9660	9.1596	82.1140	0.243	0.0000	0.0000
2026/05/28	R214	04/02/2027	9.90 Call	Bond Future	6270.2100	6.2702	6370.7100	6.3707	1.603	0.0000	0.0000
2026/05/28	R214	04/02/2027	9.90 Put	Bond Future	1695.6900	1.6957	1648.1500	1.6482	2.804	0.0000	0.0000
2026/05/28	R214	06/05/2027		Bond Future	9.2114	80.3105	9.1885	80.4614	0.249	0.0000	0.0000
2026/05/28	R214	06/05/2027	8.88 Call	Bond Future	2849.6400	2.8496	2909.8700	2.9099	2.114	0.0000	0.0000
2026/05/28	R214	06/05/2027	8.88 Put	Bond Future	5069.7500	5.0698	4979.1200	4.9791	1.788	0.0000	0.0000
2026/05/28	R214	05/08/2027		Bond Future	9.2592	81.8281	9.2355	81.9821	0.256	0.0000	0.0000
2026/05/28	R214	05/08/2027	9.32 Call	Bond Future	4372.8700	4.3729	4451.7500	4.4518	1.804	0.0000	0.0000
2026/05/28	R214	05/08/2027	9.32 Put	Bond Future	3979.2200	3.9792	3904.1200	3.9041	1.887	0.0000	0.0000
2026/05/28	R248	06/08/2026		Bond Future	9.1415	100.2553	9.1205	100.4459	0.229	0.0000	0.0000
2026/05/28	R248	06/08/2026	12.37 Call	Bond Future	23411.5300	23.4115	23601.4000	23.6014	0.811	0.0000	0.0000
2026/05/28	R248	06/08/2026	12.37 Put	Bond Future	5.4400	0.0054	4.7100	0.0047	13.419	0.0000	0.0000
2026/05/28	R248	06/08/2026	9.00 Call	Bond Future	1989.0600	1.9891	2054.7300	2.0547	3.302	0.0000	0.0000
2026/05/28	R248	06/08/2026	9.00 Put	Bond Future	3286.8500	3.2869	3161.9200	3.1619	3.801	0.0000	0.0000
2026/05/28	R248	06/08/2026	10.00 Call	Bond Future	7857.5100	7.8575	8010.6500	8.0107	1.949	0.0000	0.0000
2026/05/28	R248	06/08/2026	10.00 Put	Bond Future	541.5900	0.5416	504.1300	0.5041	6.917	0.0000	0.0000
2026/05/28	R248	05/11/2026		Bond Future	9.1838	97.6667	9.1623	97.8607	0.235	0.0000	0.0000
2026/05/28	R248	05/11/2026	11.31 Call	Bond Future	16831.8300	16.8318	17008.0600	17.0081	1.047	0.0000	0.0000
2026/05/28	R248	05/11/2026	11.31 Put	Bond Future	389.9300	0.3899	372.1700	0.3722	4.555	0.0000	0.0000
2026/05/28	R248	04/02/2027		Bond Future	9.2188	99.5838	9.1967	99.7813	0.240	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	
2026/05/28	R248	04/02/2027	10.11 Call	Bond Future	9354.8500	9.3549	9496.7900	9.4968	1.517	0.0000	0.0000
2026/05/28	R248	04/02/2027	10.11 Put	Bond Future	1911.3100	1.9113	1855.7400	1.8557	2.907	0.0000	0.0000
2026/05/28	R248	06/05/2027		Bond Future	9.2463	97.1394	9.2236	97.3407	0.246	0.0000	0.0000
2026/05/28	R248	06/05/2027	9.05 Call	Bond Future	4286.8100	4.2868	4374.9400	4.3749	2.056	0.0000	0.0000
2026/05/28	R248	06/05/2027	9.05 Put	Bond Future	6047.1000	6.0471	5933.9800	5.9340	1.871	0.0000	0.0000
2026/05/28	R248	05/08/2027		Bond Future	9.2902	98.9745	9.2667	99.1799	0.252	0.0000	0.0000
2026/05/28	R248	05/08/2027	9.37 Call	Bond Future	5914.5200	5.9145	6021.2800	6.0213	1.805	0.0000	0.0000
2026/05/28	R248	05/08/2027	9.37 Put	Bond Future	5220.2800	5.2203	5121.6400	5.1216	1.890	0.0000	0.0000
2026/05/28	R2R9	06/08/2026		Bond Future	9.0402	109.8068	8.9984	110.1318	0.462	0.0000	0.0000
2026/05/28	R2R9	06/08/2026	101.74 Call	Bond Future	96687.3400	96.6873	97012.2800	97.0123	0.336	0.0000	0.0000
2026/05/28	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R2R9	05/11/2026		Bond Future	9.0905	106.8539	9.0473	107.1847	0.475	0.0000	0.0000
2026/05/28	R2R9	05/11/2026	98.56 Call	Bond Future	95883.8700	95.8839	96214.6000	96.2146	0.345	0.0000	0.0000
2026/05/28	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R2R9	04/02/2027		Bond Future	9.1308	108.9519	9.0861	109.2887	0.490	0.0000	0.0000
2026/05/28	R2R9	04/02/2027	9.89 Call	Bond Future	7335.3200	7.3353	7574.4500	7.5745	3.260	0.0000	0.0000
2026/05/28	R2R9	04/02/2027	9.89 Put	Bond Future	1836.0100	1.8360	1738.2800	1.7383	5.323	0.0000	0.0000
2026/05/28	R2R9	06/05/2027		Bond Future	9.1659	106.1576	9.1196	106.5011	0.505	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	8.83 Call	Bond Future	3141.8900	3.1419	3284.4700	3.2845	4.538	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	8.83 Put	Bond Future	5669.7800	5.6698	5468.9100	5.4689	3.543	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	9.64 Call	Bond Future	6303.3600	6.3034	6519.9800	6.5200	3.437	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	9.64 Put	Bond Future	2873.6300	2.8736	2746.8000	2.7468	4.414	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	8.94 Put	Bond Future	5156.2800	5.1563	4965.7800	4.9658	3.695	0.0000	0.0000
2026/05/28	R2R9	06/05/2027	8.94 Call	Bond Future	3465.4300	3.4654	3618.3800	3.6184	4.414	0.0000	0.0000
2026/05/28	R2R9	05/08/2027		Bond Future	9.2227	108.1620	9.1746	108.5123	0.521	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.26 Call	Bond Future	4772.3600	4.7724	4955.0000	4.9550	3.827	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.26 Put	Bond Future	4501.6500	4.5017	4334.0500	4.3341	3.723	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.68 Call	Bond Future	6556.4000	6.5564	6773.3300	6.7733	3.309	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.68 Put	Bond Future	3303.4800	3.3035	3170.1700	3.1702	4.035	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	8.90 Put	Bond Future	5958.5700	5.9586	5759.3700	5.7594	3.343	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	8.90 Call	Bond Future	3575.5000	3.5755	3726.5400	3.7265	4.224	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.53 Call	Bond Future	5881.9900	5.8820	6087.2900	6.0873	3.490	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	9.53 Put	Bond Future	3680.3900	3.6804	3535.4500	3.5355	3.938	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	8.82 Put	Bond Future	6342.4100	6.3424	6136.3800	6.1364	3.248	0.0000	0.0000
2026/05/28	R2R9	05/08/2027	8.82 Call	Bond Future	3356.9800	3.3570	3501.1900	3.5012	4.296	0.0000	0.0000
2026/05/28	R4R2	06/08/2026		Bond Future	9.1793	111.4542	9.1582	111.6380	0.230	0.0000	0.0000
2026/05/28	R4R2	06/08/2026	102.06 Call	Bond Future	98036.8800	98.0369	98220.7300	98.2207	0.188	0.0000	0.0000
2026/05/28	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	
2026/05/28	R4R2	05/11/2026		Bond Future	9.2292	108.4056	9.2074	108.5926	0.236	0.0000	0.0000
2026/05/28	R4R2	05/11/2026	98.76 Call	Bond Future	97183.0200	97.1830	97370.0300	97.3700	0.192	0.0000	0.0000
2026/05/28	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R4R2	04/02/2027		Bond Future	9.2698	110.5339	9.2473	110.7244	0.243	0.0000	0.0000
2026/05/28	R4R2	04/02/2027	10.13 Call	Bond Future	6925.5300	6.9255	7115.9900	7.1160	2.750	0.0000	0.0000
2026/05/28	R4R2	04/02/2027	10.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R4R2	06/05/2027		Bond Future	9.3057	107.6453	9.2825	107.8394	0.249	0.0000	0.0000
2026/05/28	R4R2	06/05/2027	9.00 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	R4R2	06/05/2027	9.00 Put	Bond Future	2599.0500	2.5991	2404.9400	2.4049	7.468	0.0000	0.0000
2026/05/28	R4R2	05/08/2027		Bond Future	9.3611	109.6778	9.3371	109.8758	0.257	0.0000	0.0000
2026/05/28	R4R2	05/08/2027	9.44 Call	Bond Future	646.4100	0.6464	844.4300	0.8444	30.634	0.0000	0.0000
2026/05/28	R4R2	05/08/2027	9.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR87	06/08/2026		Bond Future	7.1549	100.9088	7.1700	100.9034	0.211	0.0000	0.0000
2026/05/28	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR87	06/08/2026	6.53 Put	Bond Future	221.1300	0.2211	226.4500	0.2265	2.406	0.0000	0.0000
2026/05/28	RR87	05/11/2026		Bond Future	6.3188	102.7706	6.3681	102.7649	0.780	0.0000	0.0000
2026/05/28	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR87	05/11/2026	5.27 Put	Bond Future	120.3600	0.1204	126.0100	0.1260	4.694	0.0000	0.0000
2026/05/28	RR88	06/08/2026		Bond Future	7.5843	104.3918	7.5663	104.4133	0.238	0.0000	0.0000
2026/05/28	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR88	06/08/2026	6.79 Put	Bond Future	955.0300	0.9550	933.4500	0.9335	2.260	0.0000	0.0000
2026/05/28	RR88	05/11/2026		Bond Future	7.5866	105.6791	7.5645	105.7021	0.291	0.0000	0.0000
2026/05/28	RR88	05/11/2026	6.71 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR88	05/11/2026	6.71 Put	Bond Future	917.8900	0.9179	894.9000	0.8949	2.505	0.0000	0.0000
2026/05/28	RR88	04/02/2027		Bond Future	7.4761	103.9047	7.4477	103.9286	0.380	0.0000	0.0000
2026/05/28	RR88	04/02/2027	7.78 Call	Bond Future	254.5600	0.2546	278.4200	0.2784	9.373	0.0000	0.0000
2026/05/28	RR88	04/02/2027	7.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR88	06/05/2027		Bond Future	7.2058	105.9913	7.1656	106.0155	0.557	0.0000	0.0000
2026/05/28	RR88	06/05/2027	7.89 Call	Bond Future	410.1400	0.4101	434.3000	0.4343	5.891	0.0000	0.0000
2026/05/28	RR88	06/05/2027	7.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	RR88	05/08/2027		Bond Future	6.9010	102.6872	6.8322	102.7122	0.997	0.0000	0.0000
2026/05/28	RR88	05/08/2027	8.07 Call	Bond Future	421.8100	0.4218	446.7600	0.4468	5.915	0.0000	0.0000
2026/05/28	RR88	05/08/2027	8.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/28	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
2026/05/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

0

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