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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2026 TO 29/05/2026

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
2026/05/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/05/29	2029	06/08/2026		Bond Future	150.1064	150.1064	150.3846	0.185	0.0000	0.0000
2026/05/29	2029	06/08/2026	144.10 Call	Bond Future	6006.4200	6.0064	6284.6400	4.632	0.0000	0.0000
2026/05/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2029	05/11/2026		Bond Future	151.4133	151.4133	151.6755	0.173	0.0000	0.0000
2026/05/29	2029	05/11/2026	147.56 Call	Bond Future	3853.3300	3.8533	4115.5200	6.804	0.0000	0.0000
2026/05/29	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/29	2029	04/02/2027		Bond Future	154.4189	154.4189	154.6611	154.6611	0.157	0.0000	0.0000
2026/05/29	2029	04/02/2027	149.72 Call	Bond Future	4698.8700	4.6989	4941.1400	4.9411	5.156	0.0000	0.0000
2026/05/29	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2029	06/05/2027		Bond Future	156.0193	156.0193	156.2319	156.2319	0.136	0.0000	0.0000
2026/05/29	2029	06/05/2027	153.32 Call	Bond Future	2699.3400	2.6993	2911.9100	2.9119	7.875	0.0000	0.0000
2026/05/29	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2029	05/08/2027		Bond Future	159.0070	159.0070	159.2190	159.2190	0.133	0.0000	0.0000
2026/05/29	2029	05/08/2027	156.72 Call	Bond Future	2286.9500	2.2870	2499.0200	2.4990	9.273	0.0000	0.0000
2026/05/29	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2030	06/08/2026	7.21 Put	Bond Future	2116.6500	2.1167	2054.4800	2.0545	2.937	0.0000	0.0000
2026/05/29	2030	06/08/2026	7.21 Call	Bond Future	122.8200	0.1228	110.2700	0.1103	10.218	0.0000	0.0000
2026/05/29	2030	06/08/2026	7.71 Put	Bond Future	974.5000	0.9745	951.8700	0.9519	2.322	0.0000	0.0000
2026/05/29	2030	06/08/2026	7.71 Call	Bond Future	499.1500	0.4992	526.1400	0.5261	5.407	0.0000	0.0000
2026/05/29	2030	06/08/2026	8.06 Call	Bond Future	1067.8200	1.0678	1125.6200	1.1256	5.413	0.0000	0.0000
2026/05/29	2030	06/08/2026	8.06 Put	Bond Future	496.7100	0.4967	504.8900	0.5049	1.647	0.0000	0.0000
2026/05/29	2030	06/08/2026		Bond Future	7.8684	100.6488	7.8519	100.6984	0.211	0.0000	0.0000
2026/05/29	2030	06/08/2026	9.22 Call	Bond Future	3994.9600	3.9950	4047.9500	4.0480	1.326	0.0000	0.0000
2026/05/29	2030	06/08/2026	9.22 Put	Bond Future	49.8800	0.0499	53.2500	0.0533	6.756	0.0000	0.0000
2026/05/29	2030	05/11/2026		Bond Future	7.8901	102.5059	7.8772	102.5421	0.163	0.0000	0.0000
2026/05/29	2030	05/11/2026	8.39 Call	Bond Future	1923.9100	1.9239	1987.8500	1.9879	3.323	0.0000	0.0000
2026/05/29	2030	05/11/2026	8.39 Put	Bond Future	533.4600	0.5335	561.2000	0.5612	5.200	0.0000	0.0000
2026/05/29	2030	04/02/2027		Bond Future	7.8795	100.5095	7.8718	100.5294	0.097	0.0000	0.0000
2026/05/29	2030	04/02/2027	7.82 Call	Bond Future	1041.2800	1.0413	1070.6400	1.0706	2.820	0.0000	0.0000
2026/05/29	2030	04/02/2027	7.82 Put	Bond Future	1196.7400	1.1967	1206.2200	1.2062	0.792	0.0000	0.0000
2026/05/29	2030	06/05/2027		Bond Future	7.8601	102.5279	7.8611	102.5256	0.012	0.0000	0.0000
2026/05/29	2030	06/05/2027	7.27 Call	Bond Future	605.7700	0.6058	553.7900	0.5538	8.581	0.0000	0.0000
2026/05/29	2030	06/05/2027	7.27 Put	Bond Future	2045.0100	2.0450	1995.3300	1.9953	2.429	0.0000	0.0000
2026/05/29	2030	05/08/2027		Bond Future	7.8992	100.4570	7.9015	100.4519	0.029	0.0000	0.0000
2026/05/29	2030	05/08/2027	8.11 Call	Bond Future	1477.5900	1.4776	1500.0200	1.5000	1.518	0.0000	0.0000
2026/05/29	2030	05/08/2027	8.11 Put	Bond Future	1013.4700	1.0135	1040.9800	1.0410	2.714	0.0000	0.0000
2026/05/29	2031	06/08/2026		Bond Future	116.3800	116.3800	116.3175	116.3175	0.054	0.0000	0.0000
2026/05/29	2031	06/08/2026	113.81 Call	Bond Future	2570.0300	2.5700	2594.8200	2.5948	0.965	0.0000	0.0000
2026/05/29	2031	06/08/2026	113.81 Put	Bond Future	0.0000	0.0000	87.3300	0.0873	100.000	0.0000	0.0000
2026/05/29	2031	05/11/2026		Bond Future	118.5549	118.5549	118.4748	118.4748	0.068	0.0000	0.0000
2026/05/29	2031	05/11/2026	111.49 Call	Bond Future	7064.9100	7.0649	6987.0700	6.9871	1.102	0.0000	0.0000
2026/05/29	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	2.3000	0.0023	100.000	0.0000	0.0000
2026/05/29	2031	04/02/2027		Bond Future	118.4130	118.4130	118.3110	118.3110	0.086	0.0000	0.0000
2026/05/29	2031	04/02/2027	116.18 Call	Bond Future	2232.9800	2.2330	2541.4700	2.5415	13.815	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	
2026/05/29	2031	04/02/2027	116.18 Put	Bond Future	0.0000	0.0000	410.4400	0.4104	100.000	0.0000	0.0000
2026/05/29	2031	06/05/2027		Bond Future	120.8163	120.8163	120.6859	120.6859	0.108	0.0000	0.0000
2026/05/29	2031	06/05/2027	116.87 Call	Bond Future	3946.2500	3.9463	3979.7700	3.9798	0.849	0.0000	0.0000
2026/05/29	2031	06/05/2027	116.87 Put	Bond Future	0.0000	0.0000	163.9100	0.1639	100.000	0.0000	0.0000
2026/05/29	2031	05/08/2027		Bond Future	120.5765	120.5765	120.4390	120.4390	0.114	0.0000	0.0000
2026/05/29	2031	05/08/2027	121.41 Call	Bond Future	0.0000	0.0000	899.8400	0.8998	100.000	0.0000	0.0000
2026/05/29	2031	05/08/2027	121.41 Put	Bond Future	833.5100	0.8335	1870.8900	1.8709	124.459	0.0000	0.0000
2026/05/29	2032	06/08/2026		Bond Future	8.1605	103.4021	8.1391	103.4976	0.262	0.0000	0.0000
2026/05/29	2032	06/08/2026	10.12 Call	Bond Future	8312.8300	8.3128	8408.8000	8.4088	1.154	0.0000	0.0000
2026/05/29	2032	06/08/2026	10.12 Put	Bond Future	28.1500	0.0282	28.6500	0.0287	1.776	0.0000	0.0000
2026/05/29	2032	05/11/2026		Bond Future	8.1951	101.1501	8.1758	101.2329	0.235	0.0000	0.0000
2026/05/29	2032	05/11/2026	9.16 Call	Bond Future	4539.9500	4.5400	4644.2200	4.6442	2.297	0.0000	0.0000
2026/05/29	2032	05/11/2026	9.16 Put	Bond Future	500.4400	0.5004	521.8800	0.5219	4.284	0.0000	0.0000
2026/05/29	2032	04/02/2027		Bond Future	8.2111	103.1355	8.1948	103.2030	0.199	0.0000	0.0000
2026/05/29	2032	04/02/2027	8.48 Call	Bond Future	2562.1200	2.5621	2632.8800	2.6329	2.762	0.0000	0.0000
2026/05/29	2032	04/02/2027	8.48 Put	Bond Future	1459.2400	1.4592	1462.4900	1.4625	0.223	0.0000	0.0000
2026/05/29	2032	06/05/2027		Bond Future	8.2161	101.0439	8.2045	101.0901	0.142	0.0000	0.0000
2026/05/29	2032	06/05/2027	7.80 Call	Bond Future	1419.0900	1.4191	1339.9600	1.3400	5.576	0.0000	0.0000
2026/05/29	2032	06/05/2027	7.80 Put	Bond Future	3085.9100	3.0859	2960.6100	2.9606	4.060	0.0000	0.0000
2026/05/29	2032	05/08/2027		Bond Future	8.2575	102.9528	8.2458	102.9972	0.142	0.0000	0.0000
2026/05/29	2032	05/08/2027	8.42 Call	Bond Future	2587.0700	2.5871	2609.6000	2.6096	0.871	0.0000	0.0000
2026/05/29	2032	05/08/2027	8.42 Put	Bond Future	1973.6700	1.9737	1951.7700	1.9518	1.110	0.0000	0.0000
2026/05/29	2033	06/08/2026		Bond Future	146.4723	146.4723	146.7137	146.7137	0.165	0.0000	0.0000
2026/05/29	2033	06/08/2026	134.25 Call	Bond Future	12222.2800	12.2223	12463.6800	12.4637	1.975	0.0000	0.0000
2026/05/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2033	05/11/2026		Bond Future	147.6079	147.6079	147.8332	147.8332	0.153	0.0000	0.0000
2026/05/29	2033	05/11/2026	137.26 Call	Bond Future	10347.9100	10.3479	10573.2200	10.5732	2.177	0.0000	0.0000
2026/05/29	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2033	04/02/2027		Bond Future	150.5379	150.5379	150.7431	150.7431	0.136	0.0000	0.0000
2026/05/29	2033	04/02/2027	142.71 Call	Bond Future	7827.8700	7.8279	8033.1000	8.0331	2.622	0.0000	0.0000
2026/05/29	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2033	06/05/2027		Bond Future	151.9540	151.9540	152.1298	152.1298	0.116	0.0000	0.0000
2026/05/29	2033	06/05/2027	151.21 Call	Bond Future	744.0100	0.7440	919.8400	0.9198	23.633	0.0000	0.0000
2026/05/29	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2033	05/08/2027		Bond Future	154.8639	154.8639	155.0386	155.0386	0.113	0.0000	0.0000
2026/05/29	2033	05/08/2027	153.15 Call	Bond Future	1713.8900	1.7139	1888.5700	1.8886	10.192	0.0000	0.0000
2026/05/29	2033	05/08/2027	153.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/05/29	2037	06/08/2026	11.30 Call	Bond Future	14871.2200	14.8712	15146.9200	15.1469	1.854	0.0000	0.0000
2026/05/29	2037	06/08/2026	11.30 Put	Bond Future	15.2000	0.0152	12.0900	0.0121	20.461	0.0000	0.0000
2026/05/29	2037	06/08/2026	10.70 Call	Bond Future	11631.5100	11.6315	11913.6100	11.9136	2.425	0.0000	0.0000
2026/05/29	2037	06/08/2026	10.70 Put	Bond Future	58.1900	0.0582	61.4800	0.0615	5.654	0.0000	0.0000
2026/05/29	2037	06/08/2026	10.02 Put	Bond Future	194.5100	0.1945	200.9100	0.2009	3.290	0.0000	0.0000
2026/05/29	2037	06/08/2026	10.02 Call	Bond Future	7830.2400	7.8302	8115.4500	8.1155	3.642	0.0000	0.0000
2026/05/29	2037	06/08/2026		Bond Future	8.8087	98.1885	8.7669	98.4673	0.475	0.0000	0.0000
2026/05/29	2037	06/08/2026	11.71 Call	Bond Future	17005.8800	17.0059	17283.6700	17.2837	1.633	0.0000	0.0000
2026/05/29	2037	06/08/2026	11.71 Put	Bond Future	4.3500	0.0044	3.3300	0.0033	23.448	0.0000	0.0000
2026/05/29	2037	06/08/2026	9.30 Call	Bond Future	3946.8400	3.9468	4210.4100	4.2104	6.678	0.0000	0.0000
2026/05/29	2037	06/08/2026	9.30 Put	Bond Future	749.3300	0.7493	734.0900	0.7341	2.034	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.83 Call	Bond Future	12146.2600	12.1463	12407.8600	12.4079	2.154	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.83 Put	Bond Future	279.3900	0.2794	271.0800	0.2711	2.974	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.23 Call	Bond Future	9009.8000	9.0098	9281.2900	9.2813	3.013	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.23 Put	Bond Future	526.8200	0.5268	528.4000	0.5284	0.300	0.0000	0.0000
2026/05/29	2037	05/11/2026	9.46 Put	Bond Future	1242.5200	1.2425	1240.7800	1.2408	0.140	0.0000	0.0000
2026/05/29	2037	05/11/2026	9.46 Call	Bond Future	5114.3000	5.1143	5382.4700	5.3825	5.244	0.0000	0.0000
2026/05/29	2037	05/11/2026		Bond Future	8.8515	100.0002	8.8103	100.2701	0.466	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.62 Call	Bond Future	11049.6100	11.0496	11313.6700	11.3137	2.390	0.0000	0.0000
2026/05/29	2037	05/11/2026	10.62 Put	Bond Future	347.0400	0.3470	341.1900	0.3412	1.686	0.0000	0.0000
2026/05/29	2037	04/02/2027		Bond Future	8.8835	97.7043	8.8433	97.9628	0.453	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.51 Call	Bond Future	5615.7600	5.6158	5872.5300	5.8725	4.572	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.51 Put	Bond Future	1701.6700	1.7017	1699.8900	1.6999	0.105	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.81 Call	Bond Future	7016.1700	7.0162	7285.4200	7.2854	3.838	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.81 Put	Bond Future	1301.7900	1.3018	1312.4900	1.3125	0.822	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.31 Call	Bond Future	4744.2500	4.7443	4977.6000	4.9776	4.919	0.0000	0.0000
2026/05/29	2037	04/02/2027	9.31 Put	Bond Future	2056.5600	2.0566	2031.3600	2.0314	1.225	0.0000	0.0000
2026/05/29	2037	04/02/2027	8.44 Put	Bond Future	4837.9700	4.8380	4568.8800	4.5689	5.562	0.0000	0.0000
2026/05/29	2037	04/02/2027	8.44 Call	Bond Future	1935.7800	1.9358	1925.2400	1.9252	0.544	0.0000	0.0000
2026/05/29	2037	06/05/2027		Bond Future	8.9145	99.6665	8.8762	99.9082	0.429	0.0000	0.0000
2026/05/29	2037	06/05/2027	8.58 Call	Bond Future	2614.8200	2.6148	2618.2300	2.6182	0.130	0.0000	0.0000
2026/05/29	2037	06/05/2027	8.58 Put	Bond Future	4753.8300	4.7538	4515.5500	4.5156	5.012	0.0000	0.0000
2026/05/29	2037	05/08/2027		Bond Future	8.9702	97.2906	8.9308	97.5342	0.440	0.0000	0.0000
2026/05/29	2037	05/08/2027	9.05 Call	Bond Future	4121.6500	4.1217	4259.2400	4.2592	3.338	0.0000	0.0000
2026/05/29	2037	05/08/2027	9.05 Put	Bond Future	3630.9000	3.6309	3524.8300	3.5248	2.921	0.0000	0.0000
2026/05/29	2038	06/08/2026		Bond Future	161.3907	161.3907	161.4084	161.4084	0.011	0.0000	0.0000
2026/05/29	2038	06/08/2026	144.72 Call	Bond Future	16670.6800	16.6707	16688.3600	16.6884	0.106	0.0000	0.0000
2026/05/29	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	
2026/05/29	2038	05/11/2026		Bond Future	164.4067	164.4067	164.4020	164.4020	0.003	0.0000	0.0000
2026/05/29	2038	05/11/2026	146.31 Call	Bond Future	18096.7000	18.0967	18092.0000	18.0920	0.026	0.0000	0.0000
2026/05/29	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2038	04/02/2027		Bond Future	165.4046	165.4046	165.3720	165.3720	0.020	0.0000	0.0000
2026/05/29	2038	04/02/2027	153.83 Call	Bond Future	11574.6200	11.5746	11541.9900	11.5420	0.282	0.0000	0.0000
2026/05/29	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2038	06/05/2027		Bond Future	168.7610	168.7610	168.6910	168.6910	0.041	0.0000	0.0000
2026/05/29	2038	06/05/2027	166.10 Call	Bond Future	2661.0100	2.6610	2590.9900	2.5910	2.631	0.0000	0.0000
2026/05/29	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2038	05/08/2027		Bond Future	169.6752	169.6752	169.5978	169.5978	0.046	0.0000	0.0000
2026/05/29	2038	05/08/2027	169.13 Call	Bond Future	545.2300	0.5452	467.8000	0.4678	14.201	0.0000	0.0000
2026/05/29	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2040	06/08/2026		Bond Future	9.0548	99.8656	9.0182	100.1469	0.404	0.0000	0.0000
2026/05/29	2040	06/08/2026	12.19 Call	Bond Future	20435.7700	20.4358	20715.4900	20.7155	1.369	0.0000	0.0000
2026/05/29	2040	06/08/2026	12.19 Put	Bond Future	3.9800	0.0040	2.4700	0.0025	37.940	0.0000	0.0000
2026/05/29	2040	05/11/2026		Bond Future	9.1002	101.7084	9.0643	101.9805	0.394	0.0000	0.0000
2026/05/29	2040	05/11/2026	11.06 Call	Bond Future	13736.0500	13.7361	14021.4800	14.0215	2.078	0.0000	0.0000
2026/05/29	2040	05/11/2026	11.06 Put	Bond Future	353.2100	0.3532	366.6000	0.3666	3.791	0.0000	0.0000
2026/05/29	2040	05/11/2026	11.27 Call	Bond Future	14951.6800	14.9517	15197.4300	15.1974	1.644	0.0000	0.0000
2026/05/29	2040	05/11/2026	11.27 Put	Bond Future	291.3100	0.2913	265.0200	0.2650	9.025	0.0000	0.0000
2026/05/29	2040	05/11/2026	10.67 Call	Bond Future	11450.2800	11.4503	11757.1500	11.7572	2.680	0.0000	0.0000
2026/05/29	2040	05/11/2026	10.67 Put	Bond Future	515.3100	0.5153	550.1400	0.5501	6.759	0.0000	0.0000
2026/05/29	2040	05/11/2026	9.91 Put	Bond Future	1155.8300	1.1558	1203.9800	1.2040	4.166	0.0000	0.0000
2026/05/29	2040	05/11/2026	9.91 Call	Bond Future	7023.4300	7.0234	7343.6200	7.3436	4.559	0.0000	0.0000
2026/05/29	2040	04/02/2027		Bond Future	9.1363	99.1956	9.1014	99.4560	0.382	0.0000	0.0000
2026/05/29	2040	04/02/2027	9.93 Call	Bond Future	7410.2800	7.4103	7719.7600	7.7198	4.176	0.0000	0.0000
2026/05/29	2040	04/02/2027	9.93 Put	Bond Future	1731.1300	1.7311	1780.1500	1.7802	2.832	0.0000	0.0000
2026/05/29	2040	04/02/2027	10.17 Call	Bond Future	8712.5300	8.7125	9025.8000	9.0258	3.596	0.0000	0.0000
2026/05/29	2040	04/02/2027	10.17 Put	Bond Future	1407.0600	1.4071	1459.8700	1.4599	3.753	0.0000	0.0000
2026/05/29	2040	04/02/2027	9.67 Call	Bond Future	6068.3600	6.0684	6354.2600	6.3543	4.711	0.0000	0.0000
2026/05/29	2040	04/02/2027	9.67 Put	Bond Future	2197.6600	2.1977	2223.1000	2.2231	1.158	0.0000	0.0000
2026/05/29	2040	04/02/2027	8.78 Put	Bond Future	5279.8300	5.2798	4998.6300	4.9986	5.326	0.0000	0.0000
2026/05/29	2040	04/02/2027	8.78 Call	Bond Future	2572.1900	2.5722	2551.4500	2.5515	0.806	0.0000	0.0000
2026/05/29	2040	06/05/2027		Bond Future	9.1716	101.1878	9.1386	101.4312	0.360	0.0000	0.0000
2026/05/29	2040	06/05/2027	8.88 Call	Bond Future	3278.3900	3.2784	3272.9100	3.2729	0.167	0.0000	0.0000
2026/05/29	2040	06/05/2027	8.88 Put	Bond Future	5456.5900	5.4566	5207.7200	5.2077	4.561	0.0000	0.0000
2026/05/29	2040	05/08/2027		Bond Future	9.2287	98.5898	9.1948	98.8351	0.367	0.0000	0.0000
2026/05/29	2040	05/08/2027	9.33 Call	Bond Future	5003.3100	5.0033	5164.1500	5.1642	3.215	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	
2026/05/29	2040	05/08/2027	9.33 Put	Bond Future	4274.2200	4.2742	4189.7900	4.1898	1.975	0.0000	0.0000
2026/05/29	2043	06/08/2026		Bond Future	124.9173	124.9173	124.9309	124.9309	0.011	0.0000	0.0000
2026/05/29	2043	06/08/2026	110.88 Call	Bond Future	14037.2700	14.0373	14060.5972	14.0606	0.166	0.0000	0.0000
2026/05/29	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	9.6672	0.0097	100.000	0.0000	0.0000
2026/05/29	2043	05/11/2026		Bond Future	127.2519	127.2519	127.2479	127.2479	0.003	0.0000	0.0000
2026/05/29	2043	05/11/2026	112.84 Call	Bond Future	14411.8700	14.4119	14514.5045	14.5145	0.712	0.0000	0.0000
2026/05/29	2043	05/11/2026	112.84 Put	Bond Future	0.0000	0.0000	106.5945	0.1066	100.000	0.0000	0.0000
2026/05/29	2043	04/02/2027		Bond Future	126.8385	126.8385	126.8128	126.8128	0.020	0.0000	0.0000
2026/05/29	2043	04/02/2027	117.63 Call	Bond Future	9208.5400	9.2085	10056.4598	10.0565	9.208	0.0000	0.0000
2026/05/29	2043	04/02/2027	117.63 Put	Bond Future	0.0000	0.0000	873.6898	0.8737	100.000	0.0000	0.0000
2026/05/29	2043	06/05/2027		Bond Future	129.4129	129.4129	129.3584	129.3584	0.042	0.0000	0.0000
2026/05/29	2043	06/05/2027	127.48 Call	Bond Future	1932.9200	1.9329	5366.0659	5.3661	177.614	0.0000	0.0000
2026/05/29	2043	06/05/2027	127.48 Put	Bond Future	0.0000	0.0000	3487.6259	3.4876	100.000	0.0000	0.0000
2026/05/29	2043	05/08/2027		Bond Future	128.8832	128.8832	128.8226	128.8226	0.047	0.0000	0.0000
2026/05/29	2043	05/08/2027	129.56 Call	Bond Future	0.0000	0.0000	4421.3924	4.4214	100.000	0.0000	0.0000
2026/05/29	2043	05/08/2027	129.56 Put	Bond Future	676.8200	0.6768	5158.8124	5.1588	662.213	0.0000	0.0000
2026/05/29	2044	06/08/2026		Bond Future	9.1775	96.5932	9.1410	96.8998	0.397	0.0000	0.0000
2026/05/29	2044	06/08/2026	12.42 Call	Bond Future	22267.3200	22.2673	22573.1600	22.5732	1.373	0.0000	0.0000
2026/05/29	2044	06/08/2026	12.42 Put	Bond Future	3.6600	0.0037	2.9800	0.0030	18.579	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.25 Call	Bond Future	2710.0000	2.7100	2943.1300	2.9431	8.603	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.25 Put	Bond Future	2104.6500	2.1047	2031.2600	2.0313	3.487	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.00 Call	Bond Future	1724.6600	1.7247	1850.7700	1.8508	7.312	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.00 Put	Bond Future	3230.0100	3.2300	3049.6000	3.0496	5.585	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.75 Call	Bond Future	5461.9400	5.4619	5800.6800	5.8007	6.202	0.0000	0.0000
2026/05/29	2044	06/08/2026	9.75 Put	Bond Future	835.8900	0.8359	868.1100	0.8681	3.855	0.0000	0.0000
2026/05/29	2044	05/11/2026		Bond Future	9.2209	98.3756	9.1850	98.6739	0.389	0.0000	0.0000
2026/05/29	2044	05/11/2026	11.34 Call	Bond Future	15743.4000	15.7434	16066.0400	16.0660	2.049	0.0000	0.0000
2026/05/29	2044	05/11/2026	11.34 Put	Bond Future	340.8400	0.3408	365.1500	0.3652	7.132	0.0000	0.0000
2026/05/29	2044	04/02/2027		Bond Future	9.2560	95.9226	9.2211	96.2103	0.378	0.0000	0.0000
2026/05/29	2044	04/02/2027	10.18 Call	Bond Future	8874.5800	8.8746	9250.1100	9.2501	4.232	0.0000	0.0000
2026/05/29	2044	04/02/2027	10.18 Put	Bond Future	1720.9000	1.7209	1808.6600	1.8087	5.100	0.0000	0.0000
2026/05/29	2044	06/05/2027		Bond Future	9.2905	97.8492	9.2571	98.1210	0.359	0.0000	0.0000
2026/05/29	2044	06/05/2027	9.08 Call	Bond Future	3930.4200	3.9304	3989.0700	3.9891	1.492	0.0000	0.0000
2026/05/29	2044	06/05/2027	9.08 Put	Bond Future	5663.1400	5.6631	5449.9700	5.4500	3.764	0.0000	0.0000
2026/05/29	2044	05/08/2027		Bond Future	9.3438	95.3134	9.3096	95.5878	0.366	0.0000	0.0000
2026/05/29	2044	05/08/2027	9.44 Call	Bond Future	5546.8200	5.5468	5760.9700	5.7610	3.861	0.0000	0.0000
2026/05/29	2044	05/08/2027	9.44 Put	Bond Future	4779.9700	4.7800	4719.6500	4.7197	1.262	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	
2026/05/29	2046	06/08/2026		Bond Future	145.1762	145.1762	145.2984	145.2984	0.084	0.0000	0.0000
2026/05/29	2046	06/08/2026	122.38 Call	Bond Future	22796.2100	22.7962	22918.4100	22.9184	0.536	0.0000	0.0000
2026/05/29	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2046	05/11/2026		Bond Future	145.5351	145.5351	145.6392	145.6392	0.071	0.0000	0.0000
2026/05/29	2046	05/11/2026	125.48 Call	Bond Future	20055.1300	20.0551	20159.1600	20.1592	0.519	0.0000	0.0000
2026/05/29	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2046	04/02/2027		Bond Future	148.4243	148.4243	148.5061	148.5061	0.055	0.0000	0.0000
2026/05/29	2046	04/02/2027	131.09 Call	Bond Future	17334.2500	17.3343	17416.1200	17.4161	0.472	0.0000	0.0000
2026/05/29	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2046	06/05/2027		Bond Future	149.0278	149.0278	149.0780	149.0780	0.034	0.0000	0.0000
2026/05/29	2046	06/05/2027	148.99 Call	Bond Future	37.8400	0.0378	87.9700	0.0880	132.479	0.0000	0.0000
2026/05/29	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2046	05/08/2027		Bond Future	151.8804	151.8804	151.9271	151.9271	0.031	0.0000	0.0000
2026/05/29	2046	05/08/2027	149.17 Call	Bond Future	2710.3800	2.7104	2757.1200	2.7571	1.724	0.0000	0.0000
2026/05/29	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2050	06/08/2026		Bond Future	147.0837	147.0837	147.0997	147.0997	0.011	0.0000	0.0000
2026/05/29	2050	06/08/2026	123.27 Call	Bond Future	23813.7200	23.8137	23829.6900	23.8297	0.067	0.0000	0.0000
2026/05/29	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2050	05/11/2026		Bond Future	149.8321	149.8321	149.8277	149.8277	0.003	0.0000	0.0000
2026/05/29	2050	05/11/2026	123.84 Call	Bond Future	25992.1400	25.9921	25987.6900	25.9877	0.017	0.0000	0.0000
2026/05/29	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2050	04/02/2027		Bond Future	150.2842	150.2842	150.2545	150.2545	0.020	0.0000	0.0000
2026/05/29	2050	04/02/2027	132.39 Call	Bond Future	17894.2100	17.8942	17864.4600	17.8645	0.166	0.0000	0.0000
2026/05/29	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2050	06/05/2027		Bond Future	153.3338	153.3338	153.2700	153.2700	0.042	0.0000	0.0000
2026/05/29	2050	06/05/2027	150.46 Call	Bond Future	2873.8200	2.8738	2810.0200	2.8100	2.220	0.0000	0.0000
2026/05/29	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	2050	05/08/2027		Bond Future	153.6892	153.6892	153.6188	153.6188	0.046	0.0000	0.0000
2026/05/29	2050	05/08/2027	152.97 Call	Bond Future	719.1500	0.7192	648.8000	0.6488	9.782	0.0000	0.0000
2026/05/29	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	AL37	06/08/2026		Index Future	1295.8200	1295.8200	1296.7370	1296.7370	0.071	0.0000	0.0000
2026/05/29	AL37	05/11/2026		Index Future	1319.9790	1319.9790	1320.7320	1320.7320	0.057	0.0000	0.0000
2026/05/29	AL37	04/02/2027		Index Future	1345.8690	1345.8690	1346.4180	1346.4180	0.041	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	
2026/05/29	AL37	06/05/2027		Index Future	1372.8700	1372.8700	1373.1320	1373.1320	0.019	0.0000	0.0000
2026/05/29	AL37	05/08/2027		Index Future	1398.6000	1398.6000	1398.8270	1398.8270	0.016	0.0000	0.0000
2026/05/29	AL7T	06/08/2026		Index Future	1682.2350	1682.2350	1686.4710	1686.4710	0.252	0.0000	0.0000
2026/05/29	AL7T	05/11/2026		Index Future	1713.5990	1713.5990	1717.6770	1717.6770	0.238	0.0000	0.0000
2026/05/29	AL7T	04/02/2027		Index Future	1747.2090	1747.2090	1751.0830	1751.0830	0.222	0.0000	0.0000
2026/05/29	AL7T	06/05/2027		Index Future	1782.2620	1782.2620	1785.8270	1785.8270	0.200	0.0000	0.0000
2026/05/29	AL7T	05/08/2027		Index Future	1815.6640	1815.6640	1819.2430	1819.2430	0.197	0.0000	0.0000
2026/05/29	ALBI	06/08/2026		Index Future	1422.4080	1422.4080	1425.4900	1425.4900	0.217	0.0000	0.0000
2026/05/29	ALBI	05/11/2026		Index Future	1448.9280	1448.9280	1451.8670	1451.8670	0.203	0.0000	0.0000
2026/05/29	ALBI	04/02/2027		Index Future	1477.3460	1477.3460	1480.1030	1480.1030	0.187	0.0000	0.0000
2026/05/29	ALBI	06/05/2027		Index Future	1506.9860	1506.9860	1509.4700	1509.4700	0.165	0.0000	0.0000
2026/05/29	ALBI	05/08/2027		Index Future	1535.2290	1535.2290	1537.7150	1537.7150	0.162	0.0000	0.0000
2026/05/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/05/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	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	
2026/05/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/05/29	ES33	06/08/2026		Bond Future	8.9625	95.4886	8.9255	95.6710	0.413	0.0000	0.0000
2026/05/29	ES33	06/08/2026	12.02 Call	Bond Future	13619.9700	13.6200	13802.3600	13.8024	1.339	0.0000	0.0000
2026/05/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	ES33	05/11/2026		Bond Future	9.0249	93.4796	8.9889	93.6522	0.399	0.0000	0.0000
2026/05/29	ES33	05/11/2026	10.83 Call	Bond Future	8151.1900	8.1512	8323.7600	8.3238	2.117	0.0000	0.0000
2026/05/29	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	ES33	04/02/2027		Bond Future	9.0768	95.3360	9.0423	95.4964	0.380	0.0000	0.0000
2026/05/29	ES33	04/02/2027	9.70 Call	Bond Future	2839.4300	2.8394	2999.8100	2.9998	5.648	0.0000	0.0000
2026/05/29	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	ES33	06/05/2027		Bond Future	9.1187	93.4738	9.0871	93.6165	0.347	0.0000	0.0000
2026/05/29	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	ES33	06/05/2027	8.80 Put	Bond Future	1451.5500	1.4516	1308.7700	1.3088	9.836	0.0000	0.0000
2026/05/29	ES33	05/08/2027		Bond Future	9.1920	95.2603	9.1592	95.4034	0.356	0.0000	0.0000
2026/05/29	ES33	05/08/2027	9.27 Call	Bond Future	339.9000	0.3399	482.9600	0.4830	42.089	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
2026/05/29	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	ES42	06/08/2026		Bond Future	9.4870	94.5314	9.4504	94.8100	0.385	0.0000
2026/05/29	ES42	06/08/2026	12.65 Call	Bond Future	20057.0800	20.0571	20335.6600	20.3357	1.389	0.0000
2026/05/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	ES42	05/11/2026		Bond Future	9.5416	92.0338	9.5057	92.3043	0.377	0.0000
2026/05/29	ES42	05/11/2026	11.66 Call	Bond Future	14069.0000	14.0690	14339.4800	14.3395	1.923	0.0000
2026/05/29	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	ES42	04/02/2027		Bond Future	9.5875	93.8621	9.5525	94.1226	0.365	0.0000
2026/05/29	ES42	04/02/2027	10.29 Call	Bond Future	5002.2100	5.0022	5262.6600	5.2627	5.207	0.0000
2026/05/29	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	ES42	06/05/2027		Bond Future	9.6302	91.5023	9.5969	91.7471	0.346	0.0000
2026/05/29	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	ES42	06/05/2027	9.33 Put	Bond Future	2240.0800	2.2401	1995.2500	1.9953	10.930	0.0000
2026/05/29	ES42	05/08/2027		Bond Future	9.6911	93.2494	9.6570	93.4967	0.352	0.0000
2026/05/29	ES42	05/08/2027	9.84 Call	Bond Future	1067.3700	1.0674	1314.6500	1.3147	23.167	0.0000
2026/05/29	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	GOVI	06/08/2026		GOVI	1395.6190	1395.6190	1398.7380	1398.7380	0.223	0.0000
2026/05/29	GOVI	06/08/2026	1,189. Call 00	GOVI	2066190.0000	206.6190	2097380.0000	209.7380	1.510	0.0000
2026/05/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	GOVI	05/11/2026		GOVI	1421.6390	1421.6390	1424.6190	1424.6190	0.210	0.0000
2026/05/29	GOVI	05/11/2026	1,277. Call 00	GOVI	1446390.0000	144.6390	1476190.0000	147.6190	2.060	0.0000
2026/05/29	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	GOVI	04/02/2027		GOVI	1449.5220	1449.5220	1452.3260	1452.3260	0.193	0.0000
2026/05/29	GOVI	04/02/2027	1,369. Call 00	GOVI	805220.0000	80.5220	833260.0000	83.3260	3.482	0.0000
2026/05/29	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	GOVI	06/05/2027		GOVI	1478.6030	1478.6030	1481.1420	1481.1420	0.172	0.0000
2026/05/29	GOVI	06/05/2027	1,427. Call 00	GOVI	516030.0000	51.6030	541420.0000	54.1420	4.920	0.0000
2026/05/29	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	GOVI	05/08/2027		GOVI	1506.3150	1506.3150	1508.8570	1508.8570	0.169	0.0000
2026/05/29	GOVI	05/08/2027	1,465. Call 00	GOVI	413150.0000	41.3150	438570.0000	43.8570	6.153	0.0000
2026/05/29	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/05/29	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	
2026/05/29	I258	06/08/2026		Bond Future	132.9102	132.9102	132.9243	132.9243	0.011	0.0000	0.0000
2026/05/29	I258	06/08/2026	112.95 Call	Bond Future	19960.1500	19.9602	19997.3664	19.9974	0.186	0.0000	0.0000
2026/05/29	I258	06/08/2026	112.95 Put	Bond Future	0.0000	0.0000	23.0264	0.0230	100.000	0.0000	0.0000
2026/05/29	I258	05/11/2026		Bond Future	135.3940	135.3940	135.3896	135.3896	0.003	0.0000	0.0000
2026/05/29	I258	05/11/2026	114.95 Call	Bond Future	20444.0400	20.4440	20670.0432	20.6700	1.105	0.0000	0.0000
2026/05/29	I258	05/11/2026	114.95 Put	Bond Future	0.0000	0.0000	230.4232	0.2304	100.000	0.0000	0.0000
2026/05/29	I258	04/02/2027		Bond Future	135.1423	135.1423	135.1147	135.1147	0.020	0.0000	0.0000
2026/05/29	I258	04/02/2027	118.90 Call	Bond Future	16242.2600	16.2423	17255.4882	17.2555	6.238	0.0000	0.0000
2026/05/29	I258	04/02/2027	118.90 Put	Bond Future	0.0000	0.0000	1040.7582	1.0408	100.000	0.0000	0.0000
2026/05/29	I258	06/05/2027		Bond Future	137.8851	137.8851	137.8269	137.8269	0.042	0.0000	0.0000
2026/05/29	I258	06/05/2027	134.78 Call	Bond Future	3105.1300	3.1051	8619.0917	8.6191	177.576	0.0000	0.0000
2026/05/29	I258	06/05/2027	134.78 Put	Bond Future	0.0000	0.0000	5572.1717	5.5722	100.000	0.0000	0.0000
2026/05/29	I258	05/08/2027		Bond Future	137.5178	137.5178	137.4531	137.4531	0.047	0.0000	0.0000
2026/05/29	I258	05/08/2027	138.93 Call	Bond Future	0.0000	0.0000	7083.2904	7.0833	100.000	0.0000	0.0000
2026/05/29	I258	05/08/2027	138.93 Put	Bond Future	1412.2000	1.4122	8560.1604	8.5602	506.158	0.0000	0.0000
2026/05/29	IGOV	06/08/2026		Index Future	452.6760	452.6760	452.9610	452.9610	0.063	0.0000	0.0000
2026/05/29	IGOV	05/11/2026		Index Future	461.2260	461.2260	461.4520	461.4520	0.049	0.0000	0.0000
2026/05/29	IGOV	04/02/2027		Index Future	470.3790	470.3790	470.5340	470.5340	0.033	0.0000	0.0000
2026/05/29	IGOV	06/05/2027		Index Future	479.9220	479.9220	479.9750	479.9750	0.011	0.0000	0.0000
2026/05/29	IGOV	05/08/2027		Index Future	489.0190	489.0190	489.0600	489.0600	0.008	0.0000	0.0000
2026/05/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/05/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/05/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/05/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/05/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/05/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/05/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/05/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/05/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/05/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/05/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/05/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/05/29	R033	06/08/2026		Bond Future	8.2562	112.4137	8.2348	112.5270	0.258	0.0000	0.0000
2026/05/29	R033	06/08/2026	10.25 Call	Bond Future	9988.7700	9.9888	10105.1300	10.1051	1.165	0.0000	0.0000
2026/05/29	R033	06/08/2026	10.25 Put	Bond Future	29.3500	0.0294	32.4500	0.0325	10.562	0.0000	0.0000
2026/05/29	R033	05/11/2026		Bond Future	8.2925	109.4456	8.2731	109.5453	0.234	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/05/29	R033	05/11/2026	9.33 Call	Bond Future	5702.4900	5.7025	5827.4600	5.8275	2.191	0.0000	0.0000
2026/05/29	R033	05/11/2026	9.33 Put	Bond Future	533.7800	0.5338	559.0100	0.5590	4.727	0.0000	0.0000
2026/05/29	R033	04/02/2027		Bond Future	8.3121	111.5940	8.2953	111.6774	0.202	0.0000	0.0000
2026/05/29	R033	04/02/2027	8.65 Call	Bond Future	3293.1600	3.2932	3383.4500	3.3835	2.742	0.0000	0.0000
2026/05/29	R033	04/02/2027	8.65 Put	Bond Future	1630.0800	1.6301	1636.9900	1.6370	0.424	0.0000	0.0000
2026/05/29	R033	06/05/2027		Bond Future	8.3221	108.7895	8.3095	108.8500	0.151	0.0000	0.0000
2026/05/29	R033	06/05/2027	7.93 Call	Bond Future	1775.9900	1.7760	1679.3900	1.6794	5.439	0.0000	0.0000
2026/05/29	R033	06/05/2027	7.93 Put	Bond Future	3679.9000	3.6799	3522.8200	3.5228	4.269	0.0000	0.0000
2026/05/29	R033	05/08/2027		Bond Future	8.3650	110.8441	8.3522	110.9030	0.152	0.0000	0.0000
2026/05/29	R033	05/08/2027	8.54 Call	Bond Future	3192.4900	3.1925	3222.8000	3.2228	0.949	0.0000	0.0000
2026/05/29	R033	05/08/2027	8.54 Put	Bond Future	2387.1100	2.3871	2358.5000	2.3585	1.199	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.70 Put	Bond Future	5129.6500	5.1297	4857.4600	4.8575	5.306	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.70 Call	Bond Future	294.0000	0.2940	277.0400	0.2770	5.769	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.90 Put	Bond Future	4031.7400	4.0317	3776.5400	3.7765	6.330	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.90 Call	Bond Future	479.4200	0.4794	479.4500	0.4795	0.006	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.34 Call	Bond Future	1275.4700	1.2755	1388.2600	1.3883	8.843	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.34 Put	Bond Future	2073.3400	2.0733	1930.9000	1.9309	6.870	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.95 Put	Bond Future	3775.5400	3.7755	3524.3800	3.5244	6.652	0.0000	0.0000
2026/05/29	R035	06/08/2026	7.95 Call	Bond Future	540.9600	0.5410	545.0300	0.5450	0.752	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.29 Put	Bond Future	2253.8000	2.2538	2096.5900	2.0966	6.975	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.29 Call	Bond Future	1147.6200	1.1476	1245.6400	1.2456	8.541	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.79 Put	Bond Future	905.2000	0.9052	869.2800	0.8693	3.968	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.79 Call	Bond Future	2829.4800	2.8295	3048.7900	3.0488	7.751	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.39 Call	Bond Future	5691.5800	5.6916	5949.8300	5.9498	4.537	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.39 Put	Bond Future	280.8500	0.2809	283.8700	0.2839	1.075	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.71 Call	Bond Future	7357.6700	7.3577	7616.0500	7.6161	3.512	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.71 Put	Bond Future	151.7900	0.1518	154.9400	0.1549	2.075	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.21 Call	Bond Future	4779.8300	4.7798	5034.5700	5.0346	5.329	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.21 Put	Bond Future	398.2900	0.3983	397.8000	0.3978	0.123	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.71 Put	Bond Future	1055.7900	1.0558	1006.7500	1.0068	4.645	0.0000	0.0000
2026/05/29	R035	06/08/2026	8.71 Call	Bond Future	2502.9800	2.5030	2709.1700	2.7092	8.238	0.0000	0.0000
2026/05/29	R035	06/08/2026	10.22 Call	Bond Future	10036.3900	10.0364	10293.0300	10.2930	2.557	0.0000	0.0000
2026/05/29	R035	06/08/2026	10.22 Put	Bond Future	58.2200	0.0582	59.6300	0.0596	2.422	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.72 Call	Bond Future	7410.2400	7.4102	7668.5100	7.6685	3.485	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.72 Put	Bond Future	148.9600	0.1490	152.0000	0.1520	2.041	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.22 Put	Bond Future	390.5400	0.3905	390.3800	0.3904	0.041	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.22 Call	Bond Future	4829.6200	4.8296	5084.6900	5.0847	5.281	0.0000	0.0000
2026/05/29	R035	06/08/2026	10.13 Call	Bond Future	9565.4200	9.5654	9822.3200	9.8223	2.686	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	
2026/05/29	R035	06/08/2026	10.13 Put	Bond Future	68.7200	0.0687	70.3900	0.0704	2.430	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.63 Call	Bond Future	6938.1000	6.9381	7196.8000	7.1968	3.729	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.63 Put	Bond Future	176.9100	0.1769	180.3800	0.1804	1.961	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.13 Put	Bond Future	466.2700	0.4663	461.9900	0.4620	0.918	0.0000	0.0000
2026/05/29	R035	06/08/2026	9.13 Call	Bond Future	4385.8300	4.3858	4636.7800	4.6368	5.722	0.0000	0.0000
2026/05/29	R035	06/08/2026		Bond Future	8.4703	106.3983	8.4285	106.6535	0.494	0.0000	0.0000
2026/05/29	R035	06/08/2026	11.06 Call	Bond Future	14326.6100	14.3266	14579.5000	14.5795	1.765	0.0000	0.0000
2026/05/29	R035	06/08/2026	11.06 Put	Bond Future	9.0800	0.0091	6.7400	0.0067	25.771	0.0000	0.0000
2026/05/29	R035	05/11/2026		Bond Future	8.5102	103.8594	8.4691	104.1046	0.483	0.0000	0.0000
2026/05/29	R035	05/11/2026	10.03 Call	Bond Future	8926.3900	8.9264	9177.3200	9.1773	2.811	0.0000	0.0000
2026/05/29	R035	05/11/2026	10.03 Put	Bond Future	375.4800	0.3755	381.1700	0.3812	1.515	0.0000	0.0000
2026/05/29	R035	05/11/2026	9.80 Call	Bond Future	7802.8600	7.8029	8055.0500	8.0551	3.232	0.0000	0.0000
2026/05/29	R035	05/11/2026	9.80 Put	Bond Future	484.7400	0.4847	491.6900	0.4917	1.434	0.0000	0.0000
2026/05/29	R035	05/11/2026	9.30 Call	Bond Future	5428.6700	5.4287	5677.9700	5.6780	4.592	0.0000	0.0000
2026/05/29	R035	05/11/2026	9.30 Put	Bond Future	864.2900	0.8643	868.3500	0.8684	0.470	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.80 Put	Bond Future	1598.0300	1.5980	1556.1800	1.5562	2.619	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.80 Call	Bond Future	3304.0900	3.3041	3507.4800	3.5075	6.156	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.97 Call	Bond Future	3981.7700	3.9818	4207.6100	4.2076	5.672	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.97 Put	Bond Future	1291.8700	1.2919	1272.4700	1.2725	1.502	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.47 Call	Bond Future	2176.7000	2.1767	2309.3800	2.3094	6.095	0.0000	0.0000
2026/05/29	R035	05/11/2026	8.47 Put	Bond Future	2416.5700	2.4166	2304.0100	2.3040	4.658	0.0000	0.0000
2026/05/29	R035	05/11/2026	7.97 Put	Bond Future	4349.6100	4.3496	4080.3300	4.0803	6.191	0.0000	0.0000
2026/05/29	R035	05/11/2026	7.97 Call	Bond Future	1067.8600	1.0679	1043.8200	1.0438	2.251	0.0000	0.0000
2026/05/29	R035	04/02/2027		Bond Future	8.5379	105.8977	8.4979	106.1303	0.468	0.0000	0.0000
2026/05/29	R035	04/02/2027	9.02 Call	Bond Future	4441.2300	4.4412	4655.9600	4.6560	4.835	0.0000	0.0000
2026/05/29	R035	04/02/2027	9.02 Put	Bond Future	1688.4600	1.6885	1670.5400	1.6705	1.061	0.0000	0.0000
2026/05/29	R035	04/02/2027	7.70 Put	Bond Future	6115.1300	6.1151	5763.7800	5.7638	5.746	0.0000	0.0000
2026/05/29	R035	04/02/2027	7.70 Call	Bond Future	1093.9200	1.0939	975.2200	0.9752	10.851	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.20 Put	Bond Future	3874.0900	3.8741	3651.2200	3.6512	5.753	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.20 Call	Bond Future	1886.4700	1.8865	1896.2500	1.8963	0.518	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.85 Call	Bond Future	3795.5100	3.7955	3985.0400	3.9850	4.994	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.85 Put	Bond Future	2002.2900	2.0023	1959.1700	1.9592	2.154	0.0000	0.0000
2026/05/29	R035	04/02/2027	9.43 Call	Bond Future	6165.1600	6.1652	6403.0900	6.4031	3.859	0.0000	0.0000
2026/05/29	R035	04/02/2027	9.43 Put	Bond Future	1146.5000	1.1465	1151.7800	1.1518	0.461	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.93 Call	Bond Future	4093.7800	4.0938	4296.2400	4.2962	4.946	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.93 Put	Bond Future	1847.5200	1.8475	1817.3300	1.8173	1.634	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.43 Put	Bond Future	3072.8100	3.0728	2928.8900	2.9289	4.684	0.0000	0.0000
2026/05/29	R035	04/02/2027	8.43 Call	Bond Future	2443.6500	2.4437	2532.3800	2.5324	3.631	0.0000	0.0000
2026/05/29	R035	06/05/2027		Bond Future	8.5538	103.5163	8.5161	103.7306	0.441	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	
2026/05/29	R035	06/05/2027	8.25 Call	Bond Future	2329.2200	2.3292	2322.4100	2.3224	0.292	0.0000	0.0000
2026/05/29	R035	06/05/2027	8.25 Put	Bond Future	4072.7000	4.0727	3851.6400	3.8516	5.428	0.0000	0.0000
2026/05/29	R035	05/08/2027		Bond Future	8.5961	105.4725	8.5572	105.6881	0.453	0.0000	0.0000
2026/05/29	R035	05/08/2027	8.72 Call	Bond Future	3711.5500	3.7116	3830.6300	3.8306	3.208	0.0000	0.0000
2026/05/29	R035	05/08/2027	8.72 Put	Bond Future	3029.7400	3.0297	2933.1700	2.9332	3.187	0.0000	0.0000
2026/05/29	R038	06/08/2026		Bond Future	8.8933	118.1440	8.8567	118.4323	0.412	0.0000	0.0000
2026/05/29	R038	06/08/2026	11.77 Call	Bond Future	19792.1300	19.7921	20079.4300	20.0794	1.452	0.0000	0.0000
2026/05/29	R038	06/08/2026	11.77 Put	Bond Future	5.0100	0.0050	4.0300	0.0040	19.561	0.0000	0.0000
2026/05/29	R038	05/11/2026		Bond Future	8.9417	114.8405	8.9058	115.1176	0.401	0.0000	0.0000
2026/05/29	R038	05/11/2026	10.72 Call	Bond Future	13043.1700	13.0432	13337.6100	13.3376	2.257	0.0000	0.0000
2026/05/29	R038	05/11/2026	10.72 Put	Bond Future	408.5700	0.4086	425.9000	0.4259	4.242	0.0000	0.0000
2026/05/29	R038	04/02/2027		Bond Future	8.9792	117.0949	8.9445	117.3582	0.387	0.0000	0.0000
2026/05/29	R038	04/02/2027	9.60 Call	Bond Future	6598.1200	6.5981	6873.2800	6.8733	4.170	0.0000	0.0000
2026/05/29	R038	04/02/2027	9.60 Put	Bond Future	2028.5900	2.0286	2040.4500	2.0405	0.585	0.0000	0.0000
2026/05/29	R038	06/05/2027		Bond Future	9.0111	113.9595	8.9785	114.2023	0.362	0.0000	0.0000
2026/05/29	R038	06/05/2027	8.71 Call	Bond Future	3189.4300	3.1894	3202.0000	3.2020	0.394	0.0000	0.0000
2026/05/29	R038	06/05/2027	8.71 Put	Bond Future	5460.4500	5.4605	5230.1900	5.2302	4.217	0.0000	0.0000
2026/05/29	R038	05/08/2027		Bond Future	9.0660	116.1114	9.0325	116.3559	0.369	0.0000	0.0000
2026/05/29	R038	05/08/2027	9.15 Call	Bond Future	4918.7700	4.9188	5059.3000	5.0593	2.857	0.0000	0.0000
2026/05/29	R038	05/08/2027	9.15 Put	Bond Future	4308.4200	4.3084	4204.4200	4.2044	2.414	0.0000	0.0000
2026/05/29	R053	06/08/2026	8.10 Put	Bond Future	12858.2500	12.8583	12264.4500	12.2645	4.618	0.0000	0.0000
2026/05/29	R053	06/08/2026	8.10 Call	Bond Future	484.1300	0.4841	396.1600	0.3962	18.171	0.0000	0.0000
2026/05/29	R053	06/08/2026	8.60 Put	Bond Future	6960.5700	6.9606	6518.0400	6.5180	6.358	0.0000	0.0000
2026/05/29	R053	06/08/2026	8.60 Call	Bond Future	1415.8700	1.4159	1479.1700	1.4792	4.471	0.0000	0.0000
2026/05/29	R053	06/08/2026	9.10 Call	Bond Future	3785.7300	3.7857	4180.5800	4.1806	10.430	0.0000	0.0000
2026/05/29	R053	06/08/2026	9.10 Put	Bond Future	3043.2400	3.0432	2932.2600	2.9323	3.647	0.0000	0.0000
2026/05/29	R053	06/08/2026		Bond Future	9.0388	130.1270	8.9974	130.6329	0.458	0.0000	0.0000
2026/05/29	R053	06/08/2026	12.28 Call	Bond Future	31022.4400	31.0224	31526.5100	31.5265	1.625	0.0000	0.0000
2026/05/29	R053	06/08/2026	12.28 Put	Bond Future	6.6800	0.0067	4.9200	0.0049	26.347	0.0000	0.0000
2026/05/29	R053	06/08/2026	9.60 Call	Bond Future	7724.2200	7.7242	8285.7300	8.2857	7.269	0.0000	0.0000
2026/05/29	R053	06/08/2026	9.60 Put	Bond Future	1184.2500	1.1843	1239.9300	1.2399	4.702	0.0000	0.0000
2026/05/29	R053	05/11/2026		Bond Future	9.0765	126.6664	9.0355	127.1634	0.452	0.0000	0.0000
2026/05/29	R053	05/11/2026	11.21 Call	Bond Future	22379.8500	22.3799	22876.7100	22.8767	2.220	0.0000	0.0000
2026/05/29	R053	05/11/2026	11.21 Put	Bond Future	489.2000	0.4892	489.0600	0.4891	0.029	0.0000	0.0000
2026/05/29	R053	04/02/2027		Bond Future	9.1061	129.1529	9.0658	129.6383	0.444	0.0000	0.0000
2026/05/29	R053	04/02/2027	9.99 Call	Bond Future	12366.3400	12.3663	13008.2000	13.0082	5.190	0.0000	0.0000
2026/05/29	R053	04/02/2027	9.99 Put	Bond Future	2486.6800	2.4867	2643.0900	2.6431	6.290	0.0000	0.0000
2026/05/29	R053	06/05/2027		Bond Future	9.1314	125.8811	9.0923	126.3479	0.429	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	
2026/05/29	R053	06/05/2027	8.92 Call	Bond Future	5553.3400	5.5533	5750.7100	5.7507	3.554	0.0000	0.0000
2026/05/29	R053	06/05/2027	8.92 Put	Bond Future	8110.6400	8.1106	7841.2100	7.8412	3.322	0.0000	0.0000
2026/05/29	R053	05/08/2027		Bond Future	9.1721	128.2584	9.1321	128.7309	0.436	0.0000	0.0000
2026/05/29	R053	05/08/2027	9.28 Call	Bond Future	7991.4100	7.9914	8425.0800	8.4251	5.427	0.0000	0.0000
2026/05/29	R053	05/08/2027	9.28 Put	Bond Future	6730.9200	6.7309	6692.1400	6.6921	0.576	0.0000	0.0000
2026/05/29	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/05/29	R186	06/08/2026	8.57 Call	Bond Future	47.1000	0.0471	46.7600	0.0468	0.722	0.0000	0.0000
2026/05/29	R186	06/08/2026	8.57 Put	Bond Future	47.1000	0.0471	46.7600	0.0468	0.722	0.0000	0.0000
2026/05/29	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/05/29	R186	05/11/2026	8.12 Call	Bond Future	35.3700	0.0354	35.2600	0.0353	0.311	0.0000	0.0000
2026/05/29	R186	05/11/2026	8.12 Put	Bond Future	35.3700	0.0354	35.2600	0.0353	0.311	0.0000	0.0000
2026/05/29	R202	06/08/2026		Bond Future	299.9608	299.9608	299.9928	299.9928	0.011	0.0000	0.0000
2026/05/29	R202	06/08/2026	278.86 Call	Bond Future	21100.7800	21.1008	21132.7900	21.1328	0.152	0.0000	0.0000
2026/05/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R202	05/11/2026		Bond Future	305.5658	305.5658	305.5562	305.5562	0.003	0.0000	0.0000
2026/05/29	R202	05/11/2026	280.46 Call	Bond Future	25105.8400	25.1058	25096.1800	25.0962	0.038	0.0000	0.0000
2026/05/29	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R202	04/02/2027		Bond Future	306.0567	306.0567	305.9957	305.9957	0.020	0.0000	0.0000
2026/05/29	R202	04/02/2027	294.73 Call	Bond Future	11326.6900	11.3267	11265.7100	11.2657	0.538	0.0000	0.0000
2026/05/29	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R202	06/05/2027		Bond Future	312.2668	312.2668	312.1369	312.1369	0.042	0.0000	0.0000
2026/05/29	R202	06/05/2027	306.99 Call	Bond Future	5276.8100	5.2768	5146.9200	5.1469	2.462	0.0000	0.0000
2026/05/29	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R202	05/08/2027		Bond Future	312.5424	312.5424	312.3989	312.3989	0.046	0.0000	0.0000
2026/05/29	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R202	05/08/2027	312.97 Put	Bond Future	427.6200	0.4276	571.0700	0.5711	33.546	0.0000	0.0000
2026/05/29	R209	06/08/2026		Bond Future	8.6465	86.8214	8.6099	87.0334	0.422	0.0000	0.0000
2026/05/29	R209	06/08/2026	11.39 Call	Bond Future	14162.5500	14.1626	14372.3600	14.3724	1.481	0.0000	0.0000
2026/05/29	R209	06/08/2026	11.39 Put	Bond Future	7.6300	0.0076	5.4600	0.0055	28.440	0.0000	0.0000
2026/05/29	R209	05/11/2026		Bond Future	8.6860	85.2719	8.6502	85.4757	0.412	0.0000	0.0000
2026/05/29	R209	05/11/2026	10.32 Call	Bond Future	9038.5700	9.0386	9242.9000	9.2429	2.261	0.0000	0.0000
2026/05/29	R209	05/11/2026	10.32 Put	Bond Future	353.7400	0.3537	354.2700	0.3543	0.150	0.0000	0.0000
2026/05/29	R209	04/02/2027		Bond Future	8.7143	86.9456	8.6797	87.1391	0.396	0.0000	0.0000
2026/05/29	R209	04/02/2027	9.28 Call	Bond Future	4657.4800	4.6575	4854.9200	4.8549	4.239	0.0000	0.0000
2026/05/29	R209	04/02/2027	9.28 Put	Bond Future	1566.9500	1.5670	1570.9000	1.5709	0.252	0.0000	0.0000
2026/05/29	R209	04/02/2027	8.96 Call	Bond Future	3488.6900	3.4887	3647.1500	3.6472	4.542	0.0000	0.0000
2026/05/29	R209	04/02/2027	8.96 Put	Bond Future	2128.3700	2.1284	2093.3400	2.0933	1.646	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	
2026/05/29	R209	04/02/2027	8.03 Put	Bond Future	5196.9200	5.1969	4953.1200	4.9531	4.691	0.0000	0.0000
2026/05/29	R209	04/02/2027	8.03 Call	Bond Future	1258.7300	1.2587	1208.4200	1.2084	3.997	0.0000	0.0000
2026/05/29	R209	06/05/2027		Bond Future	8.7365	85.5378	8.7041	85.7160	0.371	0.0000	0.0000
2026/05/29	R209	06/05/2027	8.41 Call	Bond Future	2263.2300	2.2632	2261.9200	2.2619	0.058	0.0000	0.0000
2026/05/29	R209	06/05/2027	8.41 Put	Bond Future	4080.8500	4.0809	3901.3100	3.9013	4.400	0.0000	0.0000
2026/05/29	R209	06/05/2027	9.32 Call	Bond Future	5012.0500	5.0121	5188.2600	5.1883	3.516	0.0000	0.0000
2026/05/29	R209	06/05/2027	9.32 Put	Bond Future	1881.0500	1.8811	1879.0300	1.8790	0.107	0.0000	0.0000
2026/05/29	R209	06/05/2027	8.25 Put	Bond Future	4676.3400	4.6763	4443.3900	4.4434	4.981	0.0000	0.0000
2026/05/29	R209	06/05/2027	8.25 Call	Bond Future	1950.0400	1.9500	1895.3200	1.8953	2.806	0.0000	0.0000
2026/05/29	R209	05/08/2027		Bond Future	8.7813	87.1542	8.7481	87.3336	0.379	0.0000	0.0000
2026/05/29	R209	05/08/2027	8.87 Call	Bond Future	3586.9700	3.5870	3693.1000	3.6931	2.959	0.0000	0.0000
2026/05/29	R209	05/08/2027	8.87 Put	Bond Future	3111.3500	3.1114	3038.1300	3.0381	2.353	0.0000	0.0000
2026/05/29	R210	06/08/2026		Bond Future	267.0304	267.0304	267.2649	267.2649	0.088	0.0000	0.0000
2026/05/29	R210	06/08/2026	259.84 Call	Bond Future	7190.4200	7.1904	7424.9100	7.4249	3.261	0.0000	0.0000
2026/05/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R210	05/11/2026		Bond Future	268.4520	268.4520	268.6530	268.6530	0.075	0.0000	0.0000
2026/05/29	R210	05/11/2026	253.33 Call	Bond Future	15121.9600	15.1220	15323.0100	15.3230	1.330	0.0000	0.0000
2026/05/29	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R210	04/02/2027		Bond Future	273.7811	273.7811	273.9416	273.9416	0.059	0.0000	0.0000
2026/05/29	R210	04/02/2027	266.03 Call	Bond Future	7751.0700	7.7511	7911.5600	7.9116	2.071	0.0000	0.0000
2026/05/29	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R210	06/05/2027		Bond Future	275.6856	275.6856	275.7878	275.7878	0.037	0.0000	0.0000
2026/05/29	R210	06/05/2027	271.13 Call	Bond Future	4555.5900	4.5556	4657.7800	4.6578	2.243	0.0000	0.0000
2026/05/29	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R210	05/08/2027		Bond Future	280.9635	280.9635	281.0596	281.0596	0.034	0.0000	0.0000
2026/05/29	R210	05/08/2027	276.01 Call	Bond Future	4953.4900	4.9535	5049.6400	5.0496	1.941	0.0000	0.0000
2026/05/29	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R213	06/08/2026		Bond Future	8.0119	99.3353	7.9957	99.3948	0.203	0.0000	0.0000
2026/05/29	R213	06/08/2026	9.69 Call	Bond Future	5954.6500	5.9547	6018.0300	6.0180	1.064	0.0000	0.0000
2026/05/29	R213	06/08/2026	9.69 Put	Bond Future	35.5000	0.0355	39.3300	0.0393	10.789	0.0000	0.0000
2026/05/29	R213	05/11/2026		Bond Future	8.0451	97.6171	8.0317	97.6640	0.167	0.0000	0.0000
2026/05/29	R213	05/11/2026	8.75 Call	Bond Future	2964.1500	2.9642	3040.7300	3.0407	2.584	0.0000	0.0000
2026/05/29	R213	05/11/2026	8.75 Put	Bond Future	536.3800	0.5364	566.0700	0.5661	5.535	0.0000	0.0000
2026/05/29	R213	04/02/2027		Bond Future	8.0569	99.5327	8.0474	99.5643	0.118	0.0000	0.0000
2026/05/29	R213	04/02/2027	8.14 Call	Bond Future	1646.5900	1.6466	1687.1300	1.6871	2.462	0.0000	0.0000
2026/05/29	R213	04/02/2027	8.14 Put	Bond Future	1370.7400	1.3707	1379.7400	1.3797	0.657	0.0000	0.0000
2026/05/29	R213	06/05/2027		Bond Future	8.0483	97.9756	8.0449	97.9861	0.041	0.0000	0.0000
2026/05/29	R213	06/05/2027	7.56 Call	Bond Future	972.3700	0.9724	899.6400	0.8996	7.480	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	
2026/05/29	R213	06/05/2027	7.56 Put	Bond Future	2528.9400	2.5289	2445.7600	2.4458	3.289	0.0000	0.0000
2026/05/29	R213	06/05/2027	9.25 Call	Bond Future	4300.9400	4.3009	4341.5900	4.3416	0.945	0.0000	0.0000
2026/05/29	R213	06/05/2027	9.25 Put	Bond Future	595.8200	0.5958	626.0200	0.6260	5.069	0.0000	0.0000
2026/05/29	R213	06/05/2027	8.13 Put	Bond Future	1509.7400	1.5097	1516.4400	1.5164	0.444	0.0000	0.0000
2026/05/29	R213	06/05/2027	8.13 Call	Bond Future	1767.4200	1.7674	1784.5700	1.7846	0.970	0.0000	0.0000
2026/05/29	R213	05/08/2027		Bond Future	8.0817	99.8279	8.0790	99.8359	0.033	0.0000	0.0000
2026/05/29	R213	05/08/2027	8.27 Call	Bond Future	2012.6900	2.0127	2034.0800	2.0341	1.063	0.0000	0.0000
2026/05/29	R213	05/08/2027	8.27 Put	Bond Future	1454.3100	1.4543	1467.6900	1.4677	0.920	0.0000	0.0000
2026/05/29	R213	05/08/2027	8.58 Call	Bond Future	2609.5600	2.6096	2652.7100	2.6527	1.654	0.0000	0.0000
2026/05/29	R213	05/08/2027	8.58 Put	Bond Future	1140.3700	1.1404	1175.5100	1.1755	3.081	0.0000	0.0000
2026/05/29	R213	05/08/2027	7.95 Put	Bond Future	1903.1900	1.9032	1868.4500	1.8685	1.825	0.0000	0.0000
2026/05/29	R213	05/08/2027	7.95 Call	Bond Future	1510.1900	1.5102	1483.4600	1.4835	1.770	0.0000	0.0000
2026/05/29	R214	06/08/2026		Bond Future	9.0779	82.3122	9.0416	82.5603	0.401	0.0000	0.0000
2026/05/29	R214	06/08/2026	11.97 Call	Bond Future	16695.0400	16.6950	16939.5200	16.9395	1.464	0.0000	0.0000
2026/05/29	R214	06/08/2026	11.97 Put	Bond Future	8.6600	0.0087	5.0200	0.0050	42.032	0.0000	0.0000
2026/05/29	R214	05/11/2026		Bond Future	9.1227	80.5337	9.0869	80.7749	0.392	0.0000	0.0000
2026/05/29	R214	05/11/2026	10.97 Call	Bond Future	11549.6200	11.5496	11781.7100	11.7817	2.010	0.0000	0.0000
2026/05/29	R214	05/11/2026	10.97 Put	Bond Future	367.0700	0.3671	357.9300	0.3579	2.490	0.0000	0.0000
2026/05/29	R214	04/02/2027		Bond Future	9.1596	82.1140	9.1247	82.3466	0.381	0.0000	0.0000
2026/05/29	R214	04/02/2027	9.90 Call	Bond Future	6370.7100	6.3707	6624.9500	6.6250	3.991	0.0000	0.0000
2026/05/29	R214	04/02/2027	9.90 Put	Bond Future	1648.1500	1.6482	1669.8400	1.6698	1.316	0.0000	0.0000
2026/05/29	R214	06/05/2027		Bond Future	9.1885	80.4614	9.1552	80.6807	0.362	0.0000	0.0000
2026/05/29	R214	06/05/2027	8.88 Call	Bond Future	2909.8700	2.9099	2895.0400	2.8950	0.510	0.0000	0.0000
2026/05/29	R214	06/05/2027	8.88 Put	Bond Future	4979.1200	4.9791	4744.9400	4.7449	4.703	0.0000	0.0000
2026/05/29	R214	05/08/2027		Bond Future	9.2355	81.9821	9.2015	82.2034	0.367	0.0000	0.0000
2026/05/29	R214	05/08/2027	9.32 Call	Bond Future	4451.7500	4.4518	4583.6500	4.5837	2.963	0.0000	0.0000
2026/05/29	R214	05/08/2027	9.32 Put	Bond Future	3904.1200	3.9041	3814.6800	3.8147	2.291	0.0000	0.0000
2026/05/29	R248	06/08/2026		Bond Future	9.1205	100.4459	9.0842	100.7772	0.398	0.0000	0.0000
2026/05/29	R248	06/08/2026	12.37 Call	Bond Future	23601.4000	23.6014	23931.7000	23.9317	1.399	0.0000	0.0000
2026/05/29	R248	06/08/2026	12.37 Put	Bond Future	4.7100	0.0047	3.7500	0.0038	20.382	0.0000	0.0000
2026/05/29	R248	06/08/2026	9.00 Call	Bond Future	2054.7300	2.0547	2235.7600	2.2358	8.810	0.0000	0.0000
2026/05/29	R248	06/08/2026	9.00 Put	Bond Future	3161.9200	3.1619	3011.6900	3.0117	4.751	0.0000	0.0000
2026/05/29	R248	06/08/2026	10.00 Call	Bond Future	8010.6500	8.0107	8394.4800	8.3945	4.791	0.0000	0.0000
2026/05/29	R248	06/08/2026	10.00 Put	Bond Future	504.1300	0.5041	556.7000	0.5567	10.428	0.0000	0.0000
2026/05/29	R248	05/11/2026		Bond Future	9.1623	97.8607	9.1265	98.1841	0.391	0.0000	0.0000
2026/05/29	R248	05/11/2026	11.31 Call	Bond Future	17008.0600	17.0081	17341.7900	17.3418	1.962	0.0000	0.0000
2026/05/29	R248	05/11/2026	11.31 Put	Bond Future	372.1700	0.3722	382.4600	0.3825	2.765	0.0000	0.0000
2026/05/29	R248	04/02/2027		Bond Future	9.1967	99.7813	9.1617	100.0946	0.380	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	
2026/05/29	R248	04/02/2027	10.11 Call	Bond Future	9496.7900	9.4968	9925.5000	9.9255	4.514	0.0000	0.0000
2026/05/29	R248	04/02/2027	10.11 Put	Bond Future	1855.7400	1.8557	1971.0900	1.9711	6.216	0.0000	0.0000
2026/05/29	R248	06/05/2027		Bond Future	9.2236	97.3407	9.1901	97.6387	0.363	0.0000	0.0000
2026/05/29	R248	06/05/2027	9.05 Call	Bond Future	4374.9400	4.3749	4478.0800	4.4781	2.358	0.0000	0.0000
2026/05/29	R248	06/05/2027	9.05 Put	Bond Future	5933.9800	5.9340	5739.1300	5.7391	3.284	0.0000	0.0000
2026/05/29	R248	05/08/2027		Bond Future	9.2667	99.1799	9.2325	99.4810	0.369	0.0000	0.0000
2026/05/29	R248	05/08/2027	9.37 Call	Bond Future	6021.2800	6.0213	6290.0300	6.2900	4.463	0.0000	0.0000
2026/05/29	R248	05/08/2027	9.37 Put	Bond Future	5121.6400	5.1216	5089.3700	5.0894	0.630	0.0000	0.0000
2026/05/29	R2R9	06/08/2026		Bond Future	8.9984	110.1318	8.9618	110.4177	0.407	0.0000	0.0000
2026/05/29	R2R9	06/08/2026	101.74 Call	Bond Future	97012.2800	97.0123	97298.2000	97.2982	0.295	0.0000	0.0000
2026/05/29	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R2R9	05/11/2026		Bond Future	9.0473	107.1847	9.0114	107.4605	0.397	0.0000	0.0000
2026/05/29	R2R9	05/11/2026	98.56 Call	Bond Future	96214.6000	96.2146	96490.3900	96.4904	0.287	0.0000	0.0000
2026/05/29	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R2R9	04/02/2027		Bond Future	9.0861	109.2887	9.0513	109.5519	0.383	0.0000	0.0000
2026/05/29	R2R9	04/02/2027	9.89 Call	Bond Future	7574.4500	7.5745	7872.1900	7.8722	3.931	0.0000	0.0000
2026/05/29	R2R9	04/02/2027	9.89 Put	Bond Future	1738.2800	1.7383	1772.8000	1.7728	1.986	0.0000	0.0000
2026/05/29	R2R9	06/05/2027		Bond Future	9.1196	106.5011	9.0868	106.7455	0.360	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	8.83 Call	Bond Future	3284.4700	3.2845	3292.8000	3.2928	0.254	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	8.83 Put	Bond Future	5468.9100	5.4689	5232.7800	5.2328	4.318	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	9.64 Call	Bond Future	6519.9800	6.5200	6769.0500	6.7691	3.820	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	9.64 Put	Bond Future	2746.8000	2.7468	2751.4100	2.7514	0.168	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	8.94 Put	Bond Future	4965.7800	4.9658	4784.1300	4.7841	3.658	0.0000	0.0000
2026/05/29	R2R9	06/05/2027	8.94 Call	Bond Future	3618.3800	3.6184	3681.1900	3.6812	1.736	0.0000	0.0000
2026/05/29	R2R9	05/08/2027		Bond Future	9.1746	108.5123	9.1410	108.7587	0.367	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.26 Call	Bond Future	4955.0000	4.9550	5114.4000	5.1144	3.217	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.26 Put	Bond Future	4334.0500	4.3341	4247.0500	4.2471	2.007	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.68 Call	Bond Future	6773.3300	6.7733	7026.6800	7.0267	3.740	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.68 Put	Bond Future	3170.1700	3.1702	3177.1200	3.1771	0.219	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	8.90 Put	Bond Future	5759.3700	5.7594	5525.1500	5.5252	4.067	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	8.90 Call	Bond Future	3726.5400	3.7265	3738.7200	3.7387	0.327	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.53 Call	Bond Future	6087.2900	6.0873	6313.6400	6.3136	3.718	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	9.53 Put	Bond Future	3535.4500	3.5355	3515.4000	3.5154	0.567	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	8.82 Put	Bond Future	6136.3800	6.1364	5859.6300	5.8596	4.510	0.0000	0.0000
2026/05/29	R2R9	05/08/2027	8.82 Call	Bond Future	3501.1900	3.5012	3470.8400	3.4708	0.867	0.0000	0.0000
2026/05/29	R4R2	06/08/2026		Bond Future	9.1582	111.6380	9.1217	111.9566	0.399	0.0000	0.0000
2026/05/29	R4R2	06/08/2026	102.06 Call	Bond Future	98220.7300	98.2207	98539.3600	98.5394	0.324	0.0000	0.0000
2026/05/29	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	
2026/05/29	R4R2	05/11/2026		Bond Future	9.2074	108.5926	9.1715	108.9015	0.390	0.0000	0.0000
2026/05/29	R4R2	05/11/2026	98.76 Call	Bond Future	97370.0300	97.3700	97678.9400	97.6789	0.317	0.0000	0.0000
2026/05/29	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	R4R2	04/02/2027		Bond Future	9.2473	110.7244	9.2124	111.0211	0.378	0.0000	0.0000
2026/05/29	R4R2	04/02/2027	10.13 Call	Bond Future	7115.9900	7.1160	9346.6800	9.3467	31.348	0.0000	0.0000
2026/05/29	R4R2	04/02/2027	10.13 Put	Bond Future	0.0000	0.0000	1933.9800	1.9340	100.000	0.0000	0.0000
2026/05/29	R4R2	06/05/2027		Bond Future	9.2825	107.8394	9.2494	108.1177	0.357	0.0000	0.0000
2026/05/29	R4R2	06/05/2027	9.00 Call	Bond Future	0.0000	0.0000	3815.3100	3.8153	100.000	0.0000	0.0000
2026/05/29	R4R2	06/05/2027	9.00 Put	Bond Future	2404.9400	2.4049	5941.9300	5.9419	147.072	0.0000	0.0000
2026/05/29	R4R2	05/08/2027		Bond Future	9.3371	109.8758	9.3031	110.1567	0.364	0.0000	0.0000
2026/05/29	R4R2	05/08/2027	9.44 Call	Bond Future	844.4300	0.8444	5957.1500	5.9572	605.464	0.0000	0.0000
2026/05/29	R4R2	05/08/2027	9.44 Put	Bond Future	0.0000	0.0000	4831.8700	4.8319	100.000	0.0000	0.0000
2026/05/29	RR87	06/08/2026		Bond Future	7.1700	100.9034	7.1697	100.9035	0.004	0.0000	0.0000
2026/05/29	RR87	06/08/2026	6.53 Call	Bond Future	0.0000	0.0000	3.2348	0.0032	100.000	0.0000	0.0000
2026/05/29	RR87	06/08/2026	6.53 Put	Bond Future	226.4500	0.2265	229.5848	0.2296	1.384	0.0000	0.0000
2026/05/29	RR87	05/11/2026		Bond Future	6.3681	102.7649	6.4917	102.7507	1.942	0.0000	0.0000
2026/05/29	RR87	05/11/2026	5.27 Call	Bond Future	0.0000	0.0000	0.2324	0.0002	100.000	0.0000	0.0000
2026/05/29	RR87	05/11/2026	5.27 Put	Bond Future	126.0100	0.1260	140.4124	0.1404	11.430	0.0000	0.0000
2026/05/29	RR88	06/08/2026		Bond Future	7.5663	104.4133	7.5655	104.4142	0.009	0.0000	0.0000
2026/05/29	RR88	06/08/2026	6.79 Call	Bond Future	0.0000	0.0000	8.7514	0.0088	100.000	0.0000	0.0000
2026/05/29	RR88	06/08/2026	6.79 Put	Bond Future	933.4500	0.9335	941.3514	0.9414	0.846	0.0000	0.0000
2026/05/29	RR88	05/11/2026		Bond Future	7.5645	105.7021	7.5775	105.6886	0.171	0.0000	0.0000
2026/05/29	RR88	05/11/2026	6.71 Call	Bond Future	0.0000	0.0000	29.8737	0.0299	100.000	0.0000	0.0000
2026/05/29	RR88	05/11/2026	6.71 Put	Bond Future	894.9000	0.8949	938.2737	0.9383	4.847	0.0000	0.0000
2026/05/29	RR88	04/02/2027		Bond Future	7.4477	103.9286	7.4854	103.8969	0.506	0.0000	0.0000
2026/05/29	RR88	04/02/2027	7.78 Call	Bond Future	278.4200	0.2784	489.9553	0.4900	75.977	0.0000	0.0000
2026/05/29	RR88	04/02/2027	7.78 Put	Bond Future	0.0000	0.0000	243.1753	0.2432	100.000	0.0000	0.0000
2026/05/29	RR88	06/05/2027		Bond Future	7.1656	106.0155	7.2581	105.9599	1.290	0.0000	0.0000
2026/05/29	RR88	06/05/2027	7.89 Call	Bond Future	434.3000	0.4343	535.1101	0.5351	23.212	0.0000	0.0000
2026/05/29	RR88	06/05/2027	7.89 Put	Bond Future	0.0000	0.0000	156.4001	0.1564	100.000	0.0000	0.0000
2026/05/29	RR88	05/08/2027		Bond Future	6.8322	102.7122	6.9956	102.6530	2.391	0.0000	0.0000
2026/05/29	RR88	05/08/2027	8.07 Call	Bond Future	446.7600	0.4468	456.6698	0.4567	2.218	0.0000	0.0000
2026/05/29	RR88	05/08/2027	8.07 Put	Bond Future	0.0000	0.0000	69.1098	0.0691	100.000	0.0000	0.0000
2026/05/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/05/29	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	
2026/05/29	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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