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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2026 TO 01/06/2026

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
2026/06/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/01	2029	06/08/2026		Bond Future	150.3846	150.3846	150.3984	0.009	0.0000	0.0000
2026/06/01	2029	06/08/2026	144.10 Call	Bond Future	6284.6400	6.2846	6298.4000	0.219	0.0000	0.0000
2026/06/01	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2029	05/11/2026		Bond Future	151.6755	151.6755	151.6893	0.009	0.0000	0.0000
2026/06/01	2029	05/11/2026	147.56 Call	Bond Future	4115.5200	4.1155	4129.3400	0.336	0.0000	0.0000
2026/06/01	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/06/01	2029	04/02/2027		Bond Future	154.6611	154.6611	154.6749	154.6749	0.009	0.0000	0.0000
2026/06/01	2029	04/02/2027	149.72 Call	Bond Future	4941.1400	4.9411	4954.8600	4.9549	0.278	0.0000	0.0000
2026/06/01	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2029	06/05/2027		Bond Future	156.2319	156.2319	156.2459	156.2459	0.009	0.0000	0.0000
2026/06/01	2029	06/05/2027	153.32 Call	Bond Future	2911.9100	2.9119	2925.8700	2.9259	0.479	0.0000	0.0000
2026/06/01	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2029	05/08/2027		Bond Future	159.2190	159.2190	159.2336	159.2336	0.009	0.0000	0.0000
2026/06/01	2029	05/08/2027	156.72 Call	Bond Future	2499.0200	2.4990	2513.6300	2.5136	0.585	0.0000	0.0000
2026/06/01	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2030	06/08/2026	7.21 Put	Bond Future	2054.4800	2.0545	2445.1300	2.4451	19.015	0.0000	0.0000
2026/06/01	2030	06/08/2026	7.21 Call	Bond Future	110.2700	0.1103	58.0400	0.0580	47.366	0.0000	0.0000
2026/06/01	2030	06/08/2026	7.71 Put	Bond Future	951.8700	0.9519	1219.8600	1.2199	28.154	0.0000	0.0000
2026/06/01	2030	06/08/2026	7.71 Call	Bond Future	526.1400	0.5261	351.2500	0.3513	33.240	0.0000	0.0000
2026/06/01	2030	06/08/2026	8.06 Call	Bond Future	1125.6200	1.1256	849.5900	0.8496	24.522	0.0000	0.0000
2026/06/01	2030	06/08/2026	8.06 Put	Bond Future	504.8900	0.5049	671.7400	0.6717	33.047	0.0000	0.0000
2026/06/01	2030	06/08/2026		Bond Future	7.8519	100.6984	8.0002	100.2555	1.889	0.0000	0.0000
2026/06/01	2030	06/08/2026	9.22 Call	Bond Future	4047.9500	4.0480	3624.5500	3.6246	10.460	0.0000	0.0000
2026/06/01	2030	06/08/2026	9.22 Put	Bond Future	53.2500	0.0533	72.7300	0.0727	36.582	0.0000	0.0000
2026/06/01	2030	05/11/2026		Bond Future	7.8772	102.5421	8.0383	102.0909	2.046	0.0000	0.0000
2026/06/01	2030	05/11/2026	8.39 Call	Bond Future	1987.8500	1.9879	1676.1600	1.6762	15.680	0.0000	0.0000
2026/06/01	2030	05/11/2026	8.39 Put	Bond Future	561.2000	0.5612	700.6300	0.7006	24.845	0.0000	0.0000
2026/06/01	2030	04/02/2027		Bond Future	7.8718	100.5294	8.0485	100.0692	2.244	0.0000	0.0000
2026/06/01	2030	04/02/2027	7.82 Call	Bond Future	1070.6400	1.0706	854.8200	0.8548	20.158	0.0000	0.0000
2026/06/01	2030	04/02/2027	7.82 Put	Bond Future	1206.2200	1.2062	1450.5700	1.4506	20.257	0.0000	0.0000
2026/06/01	2030	06/05/2027		Bond Future	7.8611	102.5256	8.0559	102.0562	2.478	0.0000	0.0000
2026/06/01	2030	06/05/2027	7.27 Call	Bond Future	553.7900	0.5538	417.5200	0.4175	24.607	0.0000	0.0000
2026/06/01	2030	06/05/2027	7.27 Put	Bond Future	1995.3300	1.9953	2328.4900	2.3285	16.697	0.0000	0.0000
2026/06/01	2030	05/08/2027		Bond Future	7.9015	100.4519	8.1187	99.9739	2.748	0.0000	0.0000
2026/06/01	2030	05/08/2027	8.11 Call	Bond Future	1500.0200	1.5000	1240.3800	1.2404	17.309	0.0000	0.0000
2026/06/01	2030	05/08/2027	8.11 Put	Bond Future	1040.9800	1.0410	1259.3700	1.2594	20.979	0.0000	0.0000
2026/06/01	2031	06/08/2026		Bond Future	116.3175	116.3175	116.5260	116.5260	0.179	0.0000	0.0000
2026/06/01	2031	06/08/2026	113.81 Call	Bond Future	2594.8200	2.5948	2779.1500	2.7792	7.104	0.0000	0.0000
2026/06/01	2031	06/08/2026	113.81 Put	Bond Future	87.3300	0.0873	63.1800	0.0632	27.654	0.0000	0.0000
2026/06/01	2031	05/11/2026		Bond Future	118.4748	118.4748	118.6870	118.6870	0.179	0.0000	0.0000
2026/06/01	2031	05/11/2026	111.49 Call	Bond Future	6987.0700	6.9871	7198.5500	7.1986	3.027	0.0000	0.0000
2026/06/01	2031	05/11/2026	111.49 Put	Bond Future	2.3000	0.0023	1.5900	0.0016	30.870	0.0000	0.0000
2026/06/01	2031	04/02/2027		Bond Future	118.3110	118.3110	118.5273	118.5273	0.183	0.0000	0.0000
2026/06/01	2031	04/02/2027	116.18 Call	Bond Future	2541.4700	2.5415	2704.6600	2.7047	6.421	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	
2026/06/01	2031	04/02/2027	116.18 Put	Bond Future	410.4400	0.4104	357.3700	0.3574	12.930	0.0000	0.0000
2026/06/01	2031	06/05/2027		Bond Future	120.6859	120.6859	120.9063	120.9063	0.183	0.0000	0.0000
2026/06/01	2031	06/05/2027	116.87 Call	Bond Future	3979.7700	3.9798	4175.6400	4.1756	4.922	0.0000	0.0000
2026/06/01	2031	06/05/2027	116.87 Put	Bond Future	163.9100	0.1639	139.3600	0.1394	14.978	0.0000	0.0000
2026/06/01	2031	05/08/2027		Bond Future	120.4390	120.4390	120.6642	120.6642	0.187	0.0000	0.0000
2026/06/01	2031	05/08/2027	121.41 Call	Bond Future	899.8400	0.8998	986.2700	0.9863	9.605	0.0000	0.0000
2026/06/01	2031	05/08/2027	121.41 Put	Bond Future	1870.8900	1.8709	1732.0800	1.7321	7.419	0.0000	0.0000
2026/06/01	2032	06/08/2026		Bond Future	8.1391	103.4976	8.2845	102.8510	1.787	0.0000	0.0000
2026/06/01	2032	06/08/2026	10.12 Call	Bond Future	8408.8000	8.4088	7771.2000	7.7712	7.583	0.0000	0.0000
2026/06/01	2032	06/08/2026	10.12 Put	Bond Future	28.6500	0.0287	37.6000	0.0376	31.239	0.0000	0.0000
2026/06/01	2032	05/11/2026		Bond Future	8.1758	101.2329	8.3297	100.5744	1.882	0.0000	0.0000
2026/06/01	2032	05/11/2026	9.16 Call	Bond Future	4644.2200	4.6442	4108.7800	4.1088	11.529	0.0000	0.0000
2026/06/01	2032	05/11/2026	9.16 Put	Bond Future	521.8800	0.5219	644.9700	0.6450	23.586	0.0000	0.0000
2026/06/01	2032	04/02/2027		Bond Future	8.1948	103.2030	8.3579	102.5314	1.991	0.0000	0.0000
2026/06/01	2032	04/02/2027	8.48 Call	Bond Future	2632.8800	2.6329	2234.2500	2.2343	15.140	0.0000	0.0000
2026/06/01	2032	04/02/2027	8.48 Put	Bond Future	1462.4900	1.4625	1735.4500	1.7355	18.664	0.0000	0.0000
2026/06/01	2032	06/05/2027		Bond Future	8.2045	101.0901	8.3779	100.4050	2.113	0.0000	0.0000
2026/06/01	2032	06/05/2027	7.80 Call	Bond Future	1339.9600	1.3400	1084.9700	1.0850	19.030	0.0000	0.0000
2026/06/01	2032	06/05/2027	7.80 Put	Bond Future	2960.6100	2.9606	3390.6400	3.3906	14.525	0.0000	0.0000
2026/06/01	2032	05/08/2027		Bond Future	8.2458	102.9972	8.4306	102.2995	2.241	0.0000	0.0000
2026/06/01	2032	05/08/2027	8.42 Call	Bond Future	2609.6000	2.6096	2230.1000	2.2301	14.542	0.0000	0.0000
2026/06/01	2032	05/08/2027	8.42 Put	Bond Future	1951.7700	1.9518	2270.0000	2.2700	16.305	0.0000	0.0000
2026/06/01	2033	06/08/2026		Bond Future	146.7137	146.7137	146.6385	146.6385	0.051	0.0000	0.0000
2026/06/01	2033	06/08/2026	134.25 Call	Bond Future	12463.6800	12.4637	12388.5200	12.3885	0.603	0.0000	0.0000
2026/06/01	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2033	05/11/2026		Bond Future	147.8332	147.8332	147.7565	147.7565	0.052	0.0000	0.0000
2026/06/01	2033	05/11/2026	137.26 Call	Bond Future	10573.2200	10.5732	10496.4900	10.4965	0.726	0.0000	0.0000
2026/06/01	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2033	04/02/2027		Bond Future	150.7431	150.7431	150.6645	150.6645	0.052	0.0000	0.0000
2026/06/01	2033	04/02/2027	142.71 Call	Bond Future	8033.1000	8.0331	7954.4700	7.9545	0.979	0.0000	0.0000
2026/06/01	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2033	06/05/2027		Bond Future	152.1298	152.1298	152.0495	152.0495	0.053	0.0000	0.0000
2026/06/01	2033	06/05/2027	151.21 Call	Bond Future	919.8400	0.9198	839.5200	0.8395	8.732	0.0000	0.0000
2026/06/01	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2033	05/08/2027		Bond Future	155.0386	155.0386	154.9572	154.9572	0.053	0.0000	0.0000
2026/06/01	2033	05/08/2027	153.15 Call	Bond Future	1888.5700	1.8886	1807.1600	1.8072	4.311	0.0000	0.0000
2026/06/01	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	
2026/06/01	2037	06/08/2026	9.30 Call	Bond Future	4210.4100	4.2104	3595.0700	3.5951	14.615	0.0000	0.0000
2026/06/01	2037	06/08/2026	9.30 Put	Bond Future	734.0900	0.7341	900.6800	0.9007	22.693	0.0000	0.0000
2026/06/01	2037	06/08/2026	11.30 Call	Bond Future	15146.9200	15.1469	14367.3200	14.3673	5.147	0.0000	0.0000
2026/06/01	2037	06/08/2026	11.30 Put	Bond Future	12.0900	0.0121	14.4200	0.0144	19.272	0.0000	0.0000
2026/06/01	2037	06/08/2026	10.70 Call	Bond Future	11913.6100	11.9136	11143.8300	11.1438	6.461	0.0000	0.0000
2026/06/01	2037	06/08/2026	10.70 Put	Bond Future	61.4800	0.0615	73.6300	0.0736	19.763	0.0000	0.0000
2026/06/01	2037	06/08/2026	10.02 Put	Bond Future	200.9100	0.2009	246.0800	0.2461	22.483	0.0000	0.0000
2026/06/01	2037	06/08/2026	10.02 Call	Bond Future	8115.4500	8.1155	7378.6900	7.3787	9.078	0.0000	0.0000
2026/06/01	2037	06/08/2026		Bond Future	8.7669	98.4673	8.8846	97.6853	1.342	0.0000	0.0000
2026/06/01	2037	06/08/2026	11.71 Call	Bond Future	17283.6700	17.2837	16502.3500	16.5024	4.521	0.0000	0.0000
2026/06/01	2037	06/08/2026	11.71 Put	Bond Future	3.3300	0.0033	3.9400	0.0039	18.318	0.0000	0.0000
2026/06/01	2037	05/11/2026		Bond Future	8.8103	100.2701	8.9324	99.4737	1.385	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.62 Call	Bond Future	11313.6700	11.3137	10575.4600	10.5755	6.525	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.62 Put	Bond Future	341.1900	0.3412	399.3800	0.3994	17.055	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.83 Call	Bond Future	12407.8600	12.4079	11657.4900	11.6575	6.048	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.83 Put	Bond Future	271.0800	0.2711	317.1100	0.3171	16.980	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.23 Call	Bond Future	9281.2900	9.2813	8574.8400	8.5748	7.612	0.0000	0.0000
2026/06/01	2037	05/11/2026	10.23 Put	Bond Future	528.4000	0.5284	618.3500	0.6184	17.023	0.0000	0.0000
2026/06/01	2037	05/11/2026	9.46 Put	Bond Future	1240.7800	1.2408	1445.5700	1.4456	16.505	0.0000	0.0000
2026/06/01	2037	05/11/2026	9.46 Call	Bond Future	5382.4700	5.3825	4790.8600	4.7909	10.991	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.81 Call	Bond Future	7285.4200	7.2854	6657.8000	6.6578	8.615	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.81 Put	Bond Future	1312.4900	1.3125	1496.9900	1.4970	14.057	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.31 Call	Bond Future	4977.6000	4.9776	4441.2200	4.4412	10.776	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.31 Put	Bond Future	2031.3600	2.0314	2307.1000	2.3071	13.574	0.0000	0.0000
2026/06/01	2037	04/02/2027	8.44 Put	Bond Future	4568.8800	4.5689	5072.1300	5.0721	11.015	0.0000	0.0000
2026/06/01	2037	04/02/2027	8.44 Call	Bond Future	1925.2400	1.9252	1616.3700	1.6164	16.043	0.0000	0.0000
2026/06/01	2037	04/02/2027		Bond Future	8.8433	97.9628	8.9700	97.1507	1.434	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.51 Call	Bond Future	5872.5300	5.8725	5295.5500	5.2956	9.825	0.0000	0.0000
2026/06/01	2037	04/02/2027	9.51 Put	Bond Future	1699.8900	1.6999	1935.0300	1.9350	13.833	0.0000	0.0000
2026/06/01	2037	06/05/2027		Bond Future	8.8762	99.9082	9.0080	99.0798	1.484	0.0000	0.0000
2026/06/01	2037	06/05/2027	8.58 Call	Bond Future	2618.2300	2.6182	2262.1900	2.2622	13.598	0.0000	0.0000
2026/06/01	2037	06/05/2027	8.58 Put	Bond Future	4515.5500	4.5156	4987.9200	4.9879	10.461	0.0000	0.0000
2026/06/01	2037	05/08/2027		Bond Future	8.9308	97.5342	9.0679	96.6904	1.535	0.0000	0.0000
2026/06/01	2037	05/08/2027	9.05 Call	Bond Future	4259.2400	4.2592	3796.3000	3.7963	10.869	0.0000	0.0000
2026/06/01	2037	05/08/2027	9.05 Put	Bond Future	3524.8300	3.5248	3905.7300	3.9057	10.806	0.0000	0.0000
2026/06/01	2038	06/08/2026		Bond Future	161.4084	161.4084	160.9433	160.9433	0.288	0.0000	0.0000
2026/06/01	2038	06/08/2026	144.72 Call	Bond Future	16688.3600	16.6884	16223.3400	16.2233	2.786	0.0000	0.0000
2026/06/01	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	
2026/06/01	2038	05/11/2026		Bond Future	164.4020	164.4020	163.9280	163.9280	0.288	0.0000	0.0000
2026/06/01	2038	05/11/2026	146.31 Call	Bond Future	18092.0000	18.0920	17618.0200	17.6180	2.620	0.0000	0.0000
2026/06/01	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2038	04/02/2027		Bond Future	165.3720	165.3720	164.8884	164.8884	0.292	0.0000	0.0000
2026/06/01	2038	04/02/2027	153.83 Call	Bond Future	11541.9900	11.5420	11058.3900	11.0584	4.190	0.0000	0.0000
2026/06/01	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2038	06/05/2027		Bond Future	168.6910	168.6910	168.1976	168.1976	0.293	0.0000	0.0000
2026/06/01	2038	06/05/2027	166.10 Call	Bond Future	2590.9900	2.5910	2097.5600	2.0976	19.044	0.0000	0.0000
2026/06/01	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2038	05/08/2027		Bond Future	169.5978	169.5978	169.0956	169.0956	0.296	0.0000	0.0000
2026/06/01	2038	05/08/2027	169.13 Call	Bond Future	467.8000	0.4678	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/01	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	34.4500	0.0345	100.000	0.0000	0.0000
2026/06/01	2040	06/08/2026		Bond Future	9.0182	100.1469	9.1613	99.0540	1.586	0.0000	0.0000
2026/06/01	2040	06/08/2026	12.19 Call	Bond Future	20715.4900	20.7155	19623.3300	19.6233	5.272	0.0000	0.0000
2026/06/01	2040	06/08/2026	12.19 Put	Bond Future	2.4700	0.0025	3.1600	0.0032	27.935	0.0000	0.0000
2026/06/01	2040	05/11/2026		Bond Future	9.0643	101.9805	9.2120	100.8675	1.630	0.0000	0.0000
2026/06/01	2040	05/11/2026	11.06 Call	Bond Future	14021.4800	14.0215	12984.3100	12.9843	7.397	0.0000	0.0000
2026/06/01	2040	05/11/2026	11.06 Put	Bond Future	366.6000	0.3666	442.4200	0.4424	20.682	0.0000	0.0000
2026/06/01	2040	05/11/2026	11.27 Call	Bond Future	15197.4300	15.1974	14141.5600	14.1416	6.948	0.0000	0.0000
2026/06/01	2040	05/11/2026	11.27 Put	Bond Future	265.0200	0.2650	322.1400	0.3221	21.553	0.0000	0.0000
2026/06/01	2040	05/11/2026	10.67 Call	Bond Future	11757.1500	11.7572	10757.7800	10.7578	8.500	0.0000	0.0000
2026/06/01	2040	05/11/2026	10.67 Put	Bond Future	550.1400	0.5501	663.7600	0.6638	20.653	0.0000	0.0000
2026/06/01	2040	05/11/2026	9.91 Put	Bond Future	1203.9800	1.2040	1448.7300	1.4487	20.328	0.0000	0.0000
2026/06/01	2040	05/11/2026	9.91 Call	Bond Future	7343.6200	7.3436	6475.3800	6.4754	11.823	0.0000	0.0000
2026/06/01	2040	04/02/2027	10.17 Call	Bond Future	9025.8000	9.0258	8137.5800	8.1376	9.841	0.0000	0.0000
2026/06/01	2040	04/02/2027	10.17 Put	Bond Future	1459.8700	1.4599	1706.5300	1.7065	16.896	0.0000	0.0000
2026/06/01	2040	04/02/2027	9.67 Call	Bond Future	6354.2600	6.3543	5583.2200	5.5832	12.134	0.0000	0.0000
2026/06/01	2040	04/02/2027	9.67 Put	Bond Future	2223.1000	2.2231	2586.9400	2.5869	16.366	0.0000	0.0000
2026/06/01	2040	04/02/2027	8.78 Put	Bond Future	4998.6300	4.9986	5673.4100	5.6734	13.499	0.0000	0.0000
2026/06/01	2040	04/02/2027	8.78 Call	Bond Future	2551.4500	2.5515	2091.3500	2.0914	18.033	0.0000	0.0000
2026/06/01	2040	04/02/2027		Bond Future	9.1014	99.4560	9.2542	98.3211	1.679	0.0000	0.0000
2026/06/01	2040	04/02/2027	9.93 Call	Bond Future	7719.7600	7.7198	6882.3200	6.8823	10.848	0.0000	0.0000
2026/06/01	2040	04/02/2027	9.93 Put	Bond Future	1780.1500	1.7802	2077.5900	2.0776	16.709	0.0000	0.0000
2026/06/01	2040	06/05/2027		Bond Future	9.1386	101.4312	9.2967	100.2736	1.730	0.0000	0.0000
2026/06/01	2040	06/05/2027	8.88 Call	Bond Future	3272.9100	3.2729	2763.9200	2.7639	15.552	0.0000	0.0000
2026/06/01	2040	06/05/2027	8.88 Put	Bond Future	5207.7200	5.2077	5856.3600	5.8564	12.455	0.0000	0.0000
2026/06/01	2040	05/08/2027		Bond Future	9.1948	98.8351	9.3587	97.6560	1.782	0.0000	0.0000
2026/06/01	2040	05/08/2027	9.33 Call	Bond Future	5164.1500	5.1642	4515.1400	4.5151	12.568	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	
2026/06/01	2040	05/08/2027	9.33 Put	Bond Future	4189.7900	4.1898	4719.9400	4.7199	12.653	0.0000	0.0000
2026/06/01	2043	06/08/2026		Bond Future	124.9309	124.9309	124.9445	124.9445	0.011	0.0000	0.0000
2026/06/01	2043	06/08/2026	110.88 Call	Bond Future	14060.5972	14.0606	14072.3234	14.0723	0.083	0.0000	0.0000
2026/06/01	2043	06/08/2026	110.88 Put	Bond Future	9.6672	0.0097	7.8334	0.0078	18.970	0.0000	0.0000
2026/06/01	2043	05/11/2026		Bond Future	127.2479	127.2479	127.2616	127.2616	0.011	0.0000	0.0000
2026/06/01	2043	05/11/2026	112.84 Call	Bond Future	14514.5045	14.5145	14522.2428	14.5222	0.053	0.0000	0.0000
2026/06/01	2043	05/11/2026	112.84 Put	Bond Future	106.5945	0.1066	100.6228	0.1006	5.602	0.0000	0.0000
2026/06/01	2043	04/02/2027		Bond Future	126.8128	126.8128	126.8266	126.8266	0.011	0.0000	0.0000
2026/06/01	2043	04/02/2027	117.63 Call	Bond Future	10056.4598	10.0565	10053.5766	10.0536	0.029	0.0000	0.0000
2026/06/01	2043	04/02/2027	117.63 Put	Bond Future	873.6898	0.8737	856.9466	0.8569	1.916	0.0000	0.0000
2026/06/01	2043	06/05/2027		Bond Future	129.3584	129.3584	129.3723	129.3723	0.011	0.0000	0.0000
2026/06/01	2043	06/05/2027	127.48 Call	Bond Future	5366.0659	5.3661	5355.2836	5.3553	0.201	0.0000	0.0000
2026/06/01	2043	06/05/2027	127.48 Put	Bond Future	3487.6259	3.4876	3463.0036	3.4630	0.706	0.0000	0.0000
2026/06/01	2043	05/08/2027		Bond Future	128.8226	128.8226	128.8373	128.8373	0.011	0.0000	0.0000
2026/06/01	2043	05/08/2027	129.56 Call	Bond Future	4421.3924	4.4214	4412.1322	4.4121	0.209	0.0000	0.0000
2026/06/01	2043	05/08/2027	129.56 Put	Bond Future	5158.8124	5.1588	5134.8022	5.1348	0.465	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.25 Call	Bond Future	2943.1300	2.9431	2254.4100	2.2544	23.401	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.25 Put	Bond Future	2031.2600	2.0313	2533.6900	2.5337	24.735	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.00 Call	Bond Future	1850.7700	1.8508	1332.4900	1.3325	28.003	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.00 Put	Bond Future	3049.6000	3.0496	3722.4700	3.7225	22.064	0.0000	0.0000
2026/06/01	2044	06/08/2026		Bond Future	9.1410	96.8998	9.2837	95.7086	1.561	0.0000	0.0000
2026/06/01	2044	06/08/2026	12.42 Call	Bond Future	22573.1600	22.5732	21382.8000	21.3828	5.273	0.0000	0.0000
2026/06/01	2044	06/08/2026	12.42 Put	Bond Future	2.9800	0.0030	3.7700	0.0038	26.510	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.75 Call	Bond Future	5800.6800	5.8007	4851.5400	4.8515	16.363	0.0000	0.0000
2026/06/01	2044	06/08/2026	9.75 Put	Bond Future	868.1100	0.8681	1110.1200	1.1101	27.878	0.0000	0.0000
2026/06/01	2044	05/11/2026		Bond Future	9.1850	98.6739	9.3320	97.4608	1.600	0.0000	0.0000
2026/06/01	2044	05/11/2026	11.34 Call	Bond Future	16066.0400	16.0660	14925.9800	14.9260	7.096	0.0000	0.0000
2026/06/01	2044	05/11/2026	11.34 Put	Bond Future	365.1500	0.3652	438.2000	0.4382	20.005	0.0000	0.0000
2026/06/01	2044	04/02/2027		Bond Future	9.2211	96.2103	9.3726	94.9734	1.643	0.0000	0.0000
2026/06/01	2044	04/02/2027	10.18 Call	Bond Future	9250.1100	9.2501	8306.5300	8.3065	10.201	0.0000	0.0000
2026/06/01	2044	04/02/2027	10.18 Put	Bond Future	1808.6600	1.8087	2102.0300	2.1020	16.220	0.0000	0.0000
2026/06/01	2044	06/05/2027		Bond Future	9.2571	98.1210	9.4133	96.8594	1.687	0.0000	0.0000
2026/06/01	2044	06/05/2027	9.08 Call	Bond Future	3989.0700	3.9891	3398.2600	3.3983	14.811	0.0000	0.0000
2026/06/01	2044	06/05/2027	9.08 Put	Bond Future	5449.9700	5.4500	6120.7800	6.1208	12.309	0.0000	0.0000
2026/06/01	2044	05/08/2027		Bond Future	9.3096	95.5878	9.4709	94.3026	1.732	0.0000	0.0000
2026/06/01	2044	05/08/2027	9.44 Call	Bond Future	5760.9700	5.7610	5049.5300	5.0495	12.349	0.0000	0.0000
2026/06/01	2044	05/08/2027	9.44 Put	Bond Future	4719.6500	4.7197	5293.4500	5.2935	12.158	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	
2026/06/01	2046	06/08/2026		Bond Future	145.2984	145.2984	144.4621	144.4621	0.576	0.0000	0.0000
2026/06/01	2046	06/08/2026	122.38 Call	Bond Future	22918.4100	22.9184	22082.0900	22.0821	3.649	0.0000	0.0000
2026/06/01	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2046	05/11/2026		Bond Future	145.6392	145.6392	144.7871	144.7871	0.585	0.0000	0.0000
2026/06/01	2046	05/11/2026	125.48 Call	Bond Future	20159.1600	20.1592	19307.1200	19.3071	4.227	0.0000	0.0000
2026/06/01	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2046	04/02/2027		Bond Future	148.5061	148.5061	147.6371	147.6371	0.585	0.0000	0.0000
2026/06/01	2046	04/02/2027	131.09 Call	Bond Future	17416.1200	17.4161	16547.0800	16.5471	4.990	0.0000	0.0000
2026/06/01	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2046	06/05/2027		Bond Future	149.0780	149.0780	148.1914	148.1914	0.595	0.0000	0.0000
2026/06/01	2046	06/05/2027	148.99 Call	Bond Future	87.9700	0.0880	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/01	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	798.5900	0.7986	100.000	0.0000	0.0000
2026/06/01	2046	05/08/2027		Bond Future	151.9271	151.9271	151.0240	151.0240	0.594	0.0000	0.0000
2026/06/01	2046	05/08/2027	149.17 Call	Bond Future	2757.1200	2.7571	1853.9500	1.8540	32.758	0.0000	0.0000
2026/06/01	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2050	06/08/2026		Bond Future	147.0997	147.0997	146.4891	146.4891	0.415	0.0000	0.0000
2026/06/01	2050	06/08/2026	123.27 Call	Bond Future	23829.6900	23.8297	23219.0600	23.2191	2.562	0.0000	0.0000
2026/06/01	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2050	05/11/2026		Bond Future	149.8277	149.8277	149.2056	149.2056	0.415	0.0000	0.0000
2026/06/01	2050	05/11/2026	123.84 Call	Bond Future	25987.6900	25.9877	25365.6200	25.3656	2.394	0.0000	0.0000
2026/06/01	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2050	04/02/2027		Bond Future	150.2545	150.2545	149.6199	149.6199	0.422	0.0000	0.0000
2026/06/01	2050	04/02/2027	132.39 Call	Bond Future	17864.4600	17.8645	17229.8900	17.2299	3.552	0.0000	0.0000
2026/06/01	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2050	06/05/2027		Bond Future	153.2700	153.2700	152.6226	152.6226	0.422	0.0000	0.0000
2026/06/01	2050	06/05/2027	150.46 Call	Bond Future	2810.0200	2.8100	2162.6000	2.1626	23.040	0.0000	0.0000
2026/06/01	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	2050	05/08/2027		Bond Future	153.6188	153.6188	152.9596	152.9596	0.429	0.0000	0.0000
2026/06/01	2050	05/08/2027	152.97 Call	Bond Future	648.8000	0.6488	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/01	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	10.4500	0.0105	100.000	0.0000	0.0000
2026/06/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	AL37	06/08/2026		Index Future	1296.7370	1296.7370	1289.7580	1289.7580	0.538	0.0000	0.0000
2026/06/01	AL37	05/11/2026		Index Future	1320.7320	1320.7320	1313.6190	1313.6190	0.539	0.0000	0.0000
2026/06/01	AL37	04/02/2027		Index Future	1346.4180	1346.4180	1339.1560	1339.1560	0.539	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	
2026/06/01	AL37	06/05/2027		Index Future	1373.1320	1373.1320	1365.7220	1365.7220	0.540	0.0000	0.0000
2026/06/01	AL37	05/08/2027		Index Future	1398.8270	1398.8270	1391.2870	1391.2870	0.539	0.0000	0.0000
2026/06/01	AL7T	06/08/2026		Index Future	1686.4710	1686.4710	1673.6230	1673.6230	0.762	0.0000	0.0000
2026/06/01	AL7T	05/11/2026		Index Future	1717.6770	1717.6770	1704.5850	1704.5850	0.762	0.0000	0.0000
2026/06/01	AL7T	04/02/2027		Index Future	1751.0830	1751.0830	1737.7230	1737.7230	0.763	0.0000	0.0000
2026/06/01	AL7T	06/05/2027		Index Future	1785.8270	1785.8270	1772.1950	1772.1950	0.763	0.0000	0.0000
2026/06/01	AL7T	05/08/2027		Index Future	1819.2430	1819.2430	1805.3700	1805.3700	0.763	0.0000	0.0000
2026/06/01	ALBI	06/08/2026		Index Future	1425.4900	1425.4900	1413.2940	1413.2940	0.856	0.0000	0.0000
2026/06/01	ALBI	05/11/2026		Index Future	1451.8670	1451.8670	1439.4400	1439.4400	0.856	0.0000	0.0000
2026/06/01	ALBI	04/02/2027		Index Future	1480.1030	1480.1030	1467.4230	1467.4230	0.857	0.0000	0.0000
2026/06/01	ALBI	06/05/2027		Index Future	1509.4700	1509.4700	1496.5330	1496.5330	0.857	0.0000	0.0000
2026/06/01	ALBI	05/08/2027		Index Future	1537.7150	1537.7150	1524.5480	1524.5480	0.856	0.0000	0.0000
2026/06/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	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	
2026/06/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/01	ES33	06/08/2026		Bond Future	8.9255	95.6710	9.0542	95.0390	1.442	0.0000	0.0000
2026/06/01	ES33	06/08/2026	12.02 Call	Bond Future	13802.3600	13.8024	13170.3200	13.1703	4.579	0.0000	0.0000
2026/06/01	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES33	05/11/2026		Bond Future	8.9889	93.6522	9.1238	93.0083	1.501	0.0000	0.0000
2026/06/01	ES33	05/11/2026	10.83 Call	Bond Future	8323.7600	8.3238	7679.9200	7.6799	7.735	0.0000	0.0000
2026/06/01	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES33	04/02/2027		Bond Future	9.0423	95.4964	9.1840	94.8396	1.567	0.0000	0.0000
2026/06/01	ES33	04/02/2027	9.70 Call	Bond Future	2999.8100	2.9998	2343.0400	2.3430	21.894	0.0000	0.0000
2026/06/01	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES33	06/05/2027		Bond Future	9.0871	93.6165	9.2360	92.9465	1.639	0.0000	0.0000
2026/06/01	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES33	06/05/2027	8.80 Put	Bond Future	1308.7700	1.3088	1978.8100	1.9788	51.196	0.0000	0.0000
2026/06/01	ES33	05/08/2027		Bond Future	9.1592	95.4034	9.3160	94.7208	1.712	0.0000	0.0000
2026/06/01	ES33	05/08/2027	9.27 Call	Bond Future	482.9600	0.4830	0.0000	0.0000	(100.000)	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/01	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	199.6200	0.1996	100.000	0.0000	0.0000
2026/06/01	ES42	06/08/2026		Bond Future	9.4504	94.8100	9.5932	93.7288	1.510	0.0000	0.0000
2026/06/01	ES42	06/08/2026	12.65 Call	Bond Future	20335.6600	20.3357	19254.4600	19.2545	5.317	0.0000	0.0000
2026/06/01	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES42	05/11/2026		Bond Future	9.5057	92.3043	9.6530	91.2029	1.550	0.0000	0.0000
2026/06/01	ES42	05/11/2026	11.66 Call	Bond Future	14339.4800	14.3395	13238.1000	13.2381	7.681	0.0000	0.0000
2026/06/01	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES42	04/02/2027		Bond Future	9.5525	94.1226	9.7046	92.9993	1.593	0.0000	0.0000
2026/06/01	ES42	04/02/2027	10.29 Call	Bond Future	5262.6600	5.2627	4139.3600	4.1394	21.345	0.0000	0.0000
2026/06/01	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES42	06/05/2027		Bond Future	9.5969	91.7471	9.7540	90.6012	1.637	0.0000	0.0000
2026/06/01	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	ES42	06/05/2027	9.33 Put	Bond Future	1995.2500	1.9953	3141.1600	3.1412	57.432	0.0000	0.0000
2026/06/01	ES42	05/08/2027		Bond Future	9.6570	93.4967	9.8193	92.3291	1.681	0.0000	0.0000
2026/06/01	ES42	05/08/2027	9.84 Call	Bond Future	1314.6500	1.3147	147.0300	0.1470	88.816	0.0000	0.0000
2026/06/01	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GOVI	06/08/2026		GOVI	1398.7380	1398.7380	1386.4310	1386.4310	0.880	0.0000	0.0000
2026/06/01	GOVI	06/08/2026	1,189. Call 00	GOVI	2097380.0000	209.7380	1974310.0000	197.4310	5.868	0.0000	0.0000
2026/06/01	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GOVI	05/11/2026		GOVI	1424.6190	1424.6190	1412.0790	1412.0790	0.880	0.0000	0.0000
2026/06/01	GOVI	05/11/2026	1,277. Call 00	GOVI	1476190.0000	147.6190	1350790.0000	135.0790	8.495	0.0000	0.0000
2026/06/01	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GOVI	04/02/2027		GOVI	1452.3260	1452.3260	1439.5310	1439.5310	0.881	0.0000	0.0000
2026/06/01	GOVI	04/02/2027	1,369. Call 00	GOVI	833260.0000	83.3260	705310.0000	70.5310	15.355	0.0000	0.0000
2026/06/01	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GOVI	06/05/2027		GOVI	1481.1420	1481.1420	1468.0880	1468.0880	0.881	0.0000	0.0000
2026/06/01	GOVI	06/05/2027	1,427. Call 00	GOVI	541420.0000	54.1420	410880.0000	41.0880	24.111	0.0000	0.0000
2026/06/01	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GOVI	05/08/2027		GOVI	1508.8570	1508.8570	1495.5700	1495.5700	0.881	0.0000	0.0000
2026/06/01	GOVI	05/08/2027	1,465. Call 00	GOVI	438570.0000	43.8570	305700.0000	30.5700	30.296	0.0000	0.0000
2026/06/01	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/01	I258	06/08/2026		Bond Future	132.9243	132.9243	132.9385	132.9385	0.011	0.0000	0.0000
2026/06/01	I258	06/08/2026	112.95 Call	Bond Future	19997.3664	19.9974	20007.5178	20.0075	0.051	0.0000	0.0000
2026/06/01	I258	06/08/2026	112.95 Put	Bond Future	23.0264	0.0230	19.0378	0.0190	17.322	0.0000	0.0000
2026/06/01	I258	05/11/2026		Bond Future	135.3896	135.3896	135.4040	135.4040	0.011	0.0000	0.0000
2026/06/01	I258	05/11/2026	114.95 Call	Bond Future	20670.0432	20.6700	20672.9568	20.6730	0.014	0.0000	0.0000
2026/06/01	I258	05/11/2026	114.95 Put	Bond Future	230.4232	0.2304	218.9668	0.2190	4.972	0.0000	0.0000
2026/06/01	I258	04/02/2027		Bond Future	135.1147	135.1147	135.1293	135.1293	0.011	0.0000	0.0000
2026/06/01	I258	04/02/2027	118.90 Call	Bond Future	17255.4882	17.2555	17248.6647	17.2487	0.040	0.0000	0.0000
2026/06/01	I258	04/02/2027	118.90 Put	Bond Future	1040.7582	1.0408	1019.4147	1.0194	2.051	0.0000	0.0000
2026/06/01	I258	06/05/2027		Bond Future	137.8269	137.8269	137.8414	137.8414	0.010	0.0000	0.0000
2026/06/01	I258	06/05/2027	134.78 Call	Bond Future	8619.0917	8.6191	8597.4596	8.5975	0.251	0.0000	0.0000
2026/06/01	I258	06/05/2027	134.78 Put	Bond Future	5572.1717	5.5722	5536.0896	5.5361	0.648	0.0000	0.0000
2026/06/01	I258	05/08/2027		Bond Future	137.4531	137.4531	137.4686	137.4686	0.011	0.0000	0.0000
2026/06/01	I258	05/08/2027	138.93 Call	Bond Future	7083.2904	7.0833	7064.0622	7.0641	0.271	0.0000	0.0000
2026/06/01	I258	05/08/2027	138.93 Put	Bond Future	8560.1604	8.5602	8525.4422	8.5254	0.406	0.0000	0.0000
2026/06/01	IGOV	06/08/2026		Index Future	452.9610	452.9610	451.9980	451.9980	0.213	0.0000	0.0000
2026/06/01	IGOV	05/11/2026		Index Future	461.4520	461.4520	460.4690	460.4690	0.213	0.0000	0.0000
2026/06/01	IGOV	04/02/2027		Index Future	470.5340	470.5340	469.5290	469.5290	0.214	0.0000	0.0000
2026/06/01	IGOV	06/05/2027		Index Future	479.9750	479.9750	478.9480	478.9480	0.214	0.0000	0.0000
2026/06/01	IGOV	05/08/2027		Index Future	489.0600	489.0600	488.0170	488.0170	0.213	0.0000	0.0000
2026/06/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/01	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/01	R033	06/08/2026		Bond Future	8.2348	112.5270	8.3798	111.7601	1.760	0.0000	0.0000
2026/06/01	R033	06/08/2026	10.25 Call	Bond Future	10105.1300	10.1051	9348.2200	9.3482	7.490	0.0000	0.0000
2026/06/01	R033	06/08/2026	10.25 Put	Bond Future	32.4500	0.0325	42.4400	0.0424	30.786	0.0000	0.0000
2026/06/01	R033	05/11/2026		Bond Future	8.2731	109.5453	8.4256	108.7643	1.844	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	
2026/06/01	R033	05/11/2026	9.33 Call	Bond Future	5827.4600	5.8275	5179.2700	5.1793	11.123	0.0000	0.0000
2026/06/01	R033	05/11/2026	9.33 Put	Bond Future	559.0100	0.5590	691.8900	0.6919	23.771	0.0000	0.0000
2026/06/01	R033	04/02/2027		Bond Future	8.2953	111.6774	8.4562	110.8808	1.939	0.0000	0.0000
2026/06/01	R033	04/02/2027	8.65 Call	Bond Future	3383.4500	3.3835	2892.1500	2.8922	14.521	0.0000	0.0000
2026/06/01	R033	04/02/2027	8.65 Put	Bond Future	1636.9900	1.6370	1942.2500	1.9423	18.648	0.0000	0.0000
2026/06/01	R033	06/05/2027		Bond Future	8.3095	108.8500	8.4794	108.0375	2.045	0.0000	0.0000
2026/06/01	R033	06/05/2027	7.93 Call	Bond Future	1679.3900	1.6794	1368.8200	1.3688	18.493	0.0000	0.0000
2026/06/01	R033	06/05/2027	7.93 Put	Bond Future	3522.8200	3.5228	4024.7500	4.0248	14.248	0.0000	0.0000
2026/06/01	R033	05/08/2027		Bond Future	8.3522	110.9030	8.5320	110.0754	2.152	0.0000	0.0000
2026/06/01	R033	05/08/2027	8.54 Call	Bond Future	3222.8000	3.2228	2767.6900	2.7677	14.122	0.0000	0.0000
2026/06/01	R033	05/08/2027	8.54 Put	Bond Future	2358.5000	2.3585	2731.0000	2.7310	15.794	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.70 Put	Bond Future	4857.4600	4.8575	5560.4100	5.5604	14.472	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.70 Call	Bond Future	277.0400	0.2770	167.0900	0.1671	39.687	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.90 Put	Bond Future	3776.5400	3.7765	4417.1600	4.4172	16.963	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.90 Call	Bond Future	479.4500	0.4795	307.1700	0.3072	35.933	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.34 Call	Bond Future	1388.2600	1.3883	1015.6500	1.0157	26.840	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.34 Put	Bond Future	1930.9000	1.9309	2371.1900	2.3712	22.802	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.95 Put	Bond Future	3524.3800	3.5244	4146.5300	4.1465	17.653	0.0000	0.0000
2026/06/01	R035	06/08/2026	7.95 Call	Bond Future	545.0300	0.5450	354.2800	0.3543	34.998	0.0000	0.0000
2026/06/01	R035	06/08/2026	10.22 Put	Bond Future	59.6300	0.0596	75.9000	0.0759	27.285	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.72 Call	Bond Future	7668.5100	7.6685	6899.4800	6.8995	10.028	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.72 Put	Bond Future	152.0000	0.1520	195.8700	0.1959	28.862	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.22 Put	Bond Future	390.3800	0.3904	503.3400	0.5033	28.936	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.22 Call	Bond Future	5084.6900	5.0847	4384.7500	4.3848	13.766	0.0000	0.0000
2026/06/01	R035	06/08/2026	10.13 Call	Bond Future	9822.3200	9.8223	9028.8900	9.0289	8.078	0.0000	0.0000
2026/06/01	R035	06/08/2026	10.13 Put	Bond Future	70.3900	0.0704	89.8600	0.0899	27.660	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.63 Call	Bond Future	7196.8000	7.1968	6436.1900	6.4362	10.569	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.63 Put	Bond Future	180.3800	0.1804	232.6700	0.2327	28.989	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.13 Put	Bond Future	461.9900	0.4620	594.7600	0.5948	28.739	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.13 Call	Bond Future	4636.7800	4.6368	3956.6500	3.9567	14.668	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.29 Put	Bond Future	2096.5900	2.0966	2562.1500	2.5622	22.206	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.29 Call	Bond Future	1245.6400	1.2456	898.3000	0.8983	27.884	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.79 Put	Bond Future	869.2800	0.8693	1105.3500	1.1054	27.157	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.79 Call	Bond Future	3048.7900	3.0488	2471.9600	2.4720	18.920	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.39 Call	Bond Future	5949.8300	5.9498	5219.5400	5.2195	12.274	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.39 Put	Bond Future	283.8700	0.2839	366.4800	0.3665	29.101	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.71 Call	Bond Future	7616.0500	7.6161	6847.8900	6.8479	10.086	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.71 Put	Bond Future	154.9400	0.1549	199.6800	0.1997	28.876	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	
2026/06/01	R035	06/08/2026	9.21 Call	Bond Future	5034.5700	5.0346	4336.7000	4.3367	13.862	0.0000	0.0000
2026/06/01	R035	06/08/2026	9.21 Put	Bond Future	397.8000	0.3978	512.8300	0.5128	28.917	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.71 Put	Bond Future	1006.7500	1.0068	1274.1800	1.2742	26.564	0.0000	0.0000
2026/06/01	R035	06/08/2026	8.71 Call	Bond Future	2709.1700	2.7092	2163.7000	2.1637	20.134	0.0000	0.0000
2026/06/01	R035	06/08/2026	10.22 Call	Bond Future	10293.0300	10.2930	9496.4000	9.4964	7.740	0.0000	0.0000
2026/06/01	R035	06/08/2026		Bond Future	8.4285	106.6535	8.5621	105.8406	1.586	0.0000	0.0000
2026/06/01	R035	06/08/2026	11.06 Call	Bond Future	14579.5000	14.5795	13768.3900	13.7684	5.563	0.0000	0.0000
2026/06/01	R035	06/08/2026	11.06 Put	Bond Future	6.7400	0.0067	8.5300	0.0085	26.558	0.0000	0.0000
2026/06/01	R035	05/11/2026		Bond Future	8.4691	104.1046	8.6085	103.2767	1.646	0.0000	0.0000
2026/06/01	R035	05/11/2026	10.03 Call	Bond Future	9177.3200	9.1773	8429.3600	8.4294	8.150	0.0000	0.0000
2026/06/01	R035	05/11/2026	10.03 Put	Bond Future	381.1700	0.3812	461.1500	0.4612	20.983	0.0000	0.0000
2026/06/01	R035	05/11/2026	9.80 Call	Bond Future	8055.0500	8.0551	7330.1800	7.3302	8.999	0.0000	0.0000
2026/06/01	R035	05/11/2026	9.80 Put	Bond Future	491.6900	0.4917	594.7600	0.5948	20.962	0.0000	0.0000
2026/06/01	R035	05/11/2026	9.30 Call	Bond Future	5677.9700	5.6780	5028.0200	5.0280	11.447	0.0000	0.0000
2026/06/01	R035	05/11/2026	9.30 Put	Bond Future	868.3500	0.8684	1046.3400	1.0463	20.497	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.80 Put	Bond Future	1556.1800	1.5562	1855.3300	1.8553	19.223	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.80 Call	Bond Future	3507.4800	3.5075	2978.6900	2.9787	15.076	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.97 Call	Bond Future	4207.6100	4.2076	3631.5900	3.6316	13.690	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.97 Put	Bond Future	1272.4700	1.2725	1524.3900	1.5244	19.798	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.47 Call	Bond Future	2309.3800	2.3094	1888.1900	1.8882	18.238	0.0000	0.0000
2026/06/01	R035	05/11/2026	8.47 Put	Bond Future	2304.0100	2.3040	2710.7600	2.7108	17.654	0.0000	0.0000
2026/06/01	R035	05/11/2026	7.97 Put	Bond Future	4080.3300	4.0803	4661.3000	4.6613	14.238	0.0000	0.0000
2026/06/01	R035	05/11/2026	7.97 Call	Bond Future	1043.8200	1.0438	796.8500	0.7969	23.660	0.0000	0.0000
2026/06/01	R035	04/02/2027	7.70 Put	Bond Future	5763.7800	5.7638	6400.5700	6.4006	11.048	0.0000	0.0000
2026/06/01	R035	04/02/2027	7.70 Call	Bond Future	975.2200	0.9752	767.7300	0.7677	21.276	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.20 Put	Bond Future	3651.2200	3.6512	4155.7300	4.1557	13.818	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.20 Call	Bond Future	1896.2500	1.8963	1556.4800	1.5565	17.918	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.85 Call	Bond Future	3985.0400	3.9850	3460.0800	3.4601	13.173	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.85 Put	Bond Future	1959.1700	1.9592	2278.4900	2.2785	16.299	0.0000	0.0000
2026/06/01	R035	04/02/2027		Bond Future	8.4979	106.1303	8.6435	105.2860	1.714	0.0000	0.0000
2026/06/01	R035	04/02/2027	9.02 Call	Bond Future	4655.9600	4.6560	4090.5200	4.0905	12.144	0.0000	0.0000
2026/06/01	R035	04/02/2027	9.02 Put	Bond Future	1670.5400	1.6705	1949.3800	1.9494	16.692	0.0000	0.0000
2026/06/01	R035	04/02/2027	9.43 Call	Bond Future	6403.0900	6.4031	5757.8700	5.7579	10.077	0.0000	0.0000
2026/06/01	R035	04/02/2027	9.43 Put	Bond Future	1151.7800	1.1518	1350.8400	1.3508	17.283	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.93 Call	Bond Future	4296.2400	4.2962	3751.7000	3.7517	12.675	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.93 Put	Bond Future	1817.3300	1.8173	2117.0700	2.1171	16.493	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.43 Put	Bond Future	2928.8900	2.9289	3364.5800	3.3646	14.876	0.0000	0.0000
2026/06/01	R035	04/02/2027	8.43 Call	Bond Future	2532.3800	2.5324	2123.7900	2.1238	16.135	0.0000	0.0000
2026/06/01	R035	06/05/2027		Bond Future	8.5161	103.7306	8.6682	102.8694	1.786	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	
2026/06/01	R035	06/05/2027	8.25 Call	Bond Future	2322.4100	2.3224	1955.0600	1.9551	15.818	0.0000	0.0000
2026/06/01	R035	06/05/2027	8.25 Put	Bond Future	3851.6400	3.8516	4345.4700	4.3455	12.821	0.0000	0.0000
2026/06/01	R035	05/08/2027		Bond Future	8.5572	105.6881	8.7163	104.8109	1.860	0.0000	0.0000
2026/06/01	R035	05/08/2027	8.72 Call	Bond Future	3830.6300	3.8306	3347.3800	3.3474	12.615	0.0000	0.0000
2026/06/01	R035	05/08/2027	8.72 Put	Bond Future	2933.1700	2.9332	3327.1600	3.3272	13.432	0.0000	0.0000
2026/06/01	R038	06/08/2026		Bond Future	8.8567	118.4323	8.9743	117.5102	1.328	0.0000	0.0000
2026/06/01	R038	06/08/2026	11.77 Call	Bond Future	20079.4300	20.0794	19158.0400	19.1580	4.589	0.0000	0.0000
2026/06/01	R038	06/08/2026	11.77 Put	Bond Future	4.0300	0.0040	4.8000	0.0048	19.107	0.0000	0.0000
2026/06/01	R038	05/11/2026		Bond Future	8.9058	115.1176	9.0279	114.1785	1.371	0.0000	0.0000
2026/06/01	R038	05/11/2026	10.72 Call	Bond Future	13337.6100	13.3376	12469.2600	12.4693	6.511	0.0000	0.0000
2026/06/01	R038	05/11/2026	10.72 Put	Bond Future	425.9000	0.4259	496.6800	0.4967	16.619	0.0000	0.0000
2026/06/01	R038	04/02/2027		Bond Future	8.9445	117.3582	9.0713	116.4005	1.418	0.0000	0.0000
2026/06/01	R038	04/02/2027	9.60 Call	Bond Future	6873.2800	6.8733	6196.2800	6.1963	9.850	0.0000	0.0000
2026/06/01	R038	04/02/2027	9.60 Put	Bond Future	2040.4500	2.0405	2321.1600	2.3212	13.757	0.0000	0.0000
2026/06/01	R038	06/05/2027		Bond Future	8.9785	114.2023	9.1102	113.2254	1.467	0.0000	0.0000
2026/06/01	R038	06/05/2027	8.71 Call	Bond Future	3202.0000	3.2020	2772.8900	2.7729	13.401	0.0000	0.0000
2026/06/01	R038	06/05/2027	8.71 Put	Bond Future	5230.1900	5.2302	5777.9800	5.7780	10.474	0.0000	0.0000
2026/06/01	R038	05/08/2027		Bond Future	9.0325	116.3559	9.1694	115.3609	1.516	0.0000	0.0000
2026/06/01	R038	05/08/2027	9.15 Call	Bond Future	5059.3000	5.0593	4513.8200	4.5138	10.782	0.0000	0.0000
2026/06/01	R038	05/08/2027	9.15 Put	Bond Future	4204.4200	4.2044	4653.9300	4.6539	10.691	0.0000	0.0000
2026/06/01	R053	06/08/2026	8.10 Put	Bond Future	12264.4500	12.2645	13882.2900	13.8823	13.191	0.0000	0.0000
2026/06/01	R053	06/08/2026	8.10 Call	Bond Future	396.1600	0.3962	223.6300	0.2236	43.551	0.0000	0.0000
2026/06/01	R053	06/08/2026	8.60 Put	Bond Future	6518.0400	6.5180	7798.7100	7.7987	19.648	0.0000	0.0000
2026/06/01	R053	06/08/2026	8.60 Call	Bond Future	1479.1700	1.4792	969.4700	0.9695	34.459	0.0000	0.0000
2026/06/01	R053	06/08/2026	9.10 Call	Bond Future	4180.5800	4.1806	3156.0200	3.1560	24.508	0.0000	0.0000
2026/06/01	R053	06/08/2026	9.10 Put	Bond Future	2932.2600	2.9323	3698.0700	3.6981	26.117	0.0000	0.0000
2026/06/01	R053	06/08/2026		Bond Future	8.9974	130.6329	9.1451	128.8425	1.641	0.0000	0.0000
2026/06/01	R053	06/08/2026	12.28 Call	Bond Future	31526.5100	31.5265	29737.6100	29.7376	5.674	0.0000	0.0000
2026/06/01	R053	06/08/2026	12.28 Put	Bond Future	4.9200	0.0049	6.3900	0.0064	29.878	0.0000	0.0000
2026/06/01	R053	06/08/2026	9.60 Call	Bond Future	8285.7300	8.2857	6863.8300	6.8638	17.161	0.0000	0.0000
2026/06/01	R053	06/08/2026	9.60 Put	Bond Future	1239.9300	1.2399	1608.4000	1.6084	29.717	0.0000	0.0000
2026/06/01	R053	05/11/2026		Bond Future	9.0355	127.1634	9.1873	125.3401	1.680	0.0000	0.0000
2026/06/01	R053	05/11/2026	11.21 Call	Bond Future	22876.7100	22.8767	21159.3200	21.1593	7.507	0.0000	0.0000
2026/06/01	R053	05/11/2026	11.21 Put	Bond Future	489.0600	0.4891	594.9300	0.5949	21.648	0.0000	0.0000
2026/06/01	R053	04/02/2027		Bond Future	9.0658	129.6383	9.2219	127.7793	1.722	0.0000	0.0000
2026/06/01	R053	04/02/2027	9.99 Call	Bond Future	13008.2000	13.0082	11599.9800	11.6000	10.826	0.0000	0.0000
2026/06/01	R053	04/02/2027	9.99 Put	Bond Future	2643.0900	2.6431	3093.8800	3.0939	17.055	0.0000	0.0000
2026/06/01	R053	06/05/2027		Bond Future	9.0923	126.3479	9.2528	124.4517	1.765	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	
2026/06/01	R053	06/05/2027	8.92 Call	Bond Future	5750.7100	5.7507	4860.0200	4.8600	15.488	0.0000	0.0000
2026/06/01	R053	06/05/2027	8.92 Put	Bond Future	7841.2100	7.8412	8846.7200	8.8467	12.823	0.0000	0.0000
2026/06/01	R053	05/08/2027		Bond Future	9.1321	128.7309	9.2972	126.7992	1.808	0.0000	0.0000
2026/06/01	R053	05/08/2027	9.28 Call	Bond Future	8425.0800	8.4251	7345.3400	7.3453	12.816	0.0000	0.0000
2026/06/01	R053	05/08/2027	9.28 Put	Bond Future	6692.1400	6.6921	7544.0900	7.5441	12.731	0.0000	0.0000
2026/06/01	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/01	R186	06/08/2026	8.57 Call	Bond Future	46.7600	0.0468	45.7300	0.0457	2.203	0.0000	0.0000
2026/06/01	R186	06/08/2026	8.57 Put	Bond Future	46.7600	0.0468	45.7300	0.0457	2.203	0.0000	0.0000
2026/06/01	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/01	R186	05/11/2026	8.12 Call	Bond Future	35.2600	0.0353	34.9300	0.0349	0.936	0.0000	0.0000
2026/06/01	R186	05/11/2026	8.12 Put	Bond Future	35.2600	0.0353	34.9300	0.0349	0.936	0.0000	0.0000
2026/06/01	R202	06/08/2026		Bond Future	299.9928	299.9928	300.0246	300.0246	0.011	0.0000	0.0000
2026/06/01	R202	06/08/2026	278.86 Call	Bond Future	21132.7900	21.1328	21164.6300	21.1646	0.151	0.0000	0.0000
2026/06/01	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R202	05/11/2026		Bond Future	305.5562	305.5562	305.5883	305.5883	0.011	0.0000	0.0000
2026/06/01	R202	05/11/2026	280.46 Call	Bond Future	25096.1800	25.0962	25128.2700	25.1283	0.128	0.0000	0.0000
2026/06/01	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R202	04/02/2027		Bond Future	305.9957	305.9957	306.0281	306.0281	0.011	0.0000	0.0000
2026/06/01	R202	04/02/2027	294.73 Call	Bond Future	11265.7100	11.2657	11298.0800	11.2981	0.287	0.0000	0.0000
2026/06/01	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R202	06/05/2027		Bond Future	312.1369	312.1369	312.1694	312.1694	0.010	0.0000	0.0000
2026/06/01	R202	06/05/2027	306.99 Call	Bond Future	5146.9200	5.1469	5179.3800	5.1794	0.631	0.0000	0.0000
2026/06/01	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R202	05/08/2027		Bond Future	312.3989	312.3989	312.4335	312.4335	0.011	0.0000	0.0000
2026/06/01	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R202	05/08/2027	312.97 Put	Bond Future	571.0700	0.5711	536.5200	0.5365	6.050	0.0000	0.0000
2026/06/01	R209	06/08/2026		Bond Future	8.6099	87.0334	8.7379	86.2936	1.486	0.0000	0.0000
2026/06/01	R209	06/08/2026	11.39 Call	Bond Future	14372.3600	14.3724	13633.8000	13.6338	5.139	0.0000	0.0000
2026/06/01	R209	06/08/2026	11.39 Put	Bond Future	5.4600	0.0055	6.6800	0.0067	22.344	0.0000	0.0000
2026/06/01	R209	05/11/2026		Bond Future	8.6502	85.4757	8.7830	84.7222	1.534	0.0000	0.0000
2026/06/01	R209	05/11/2026	10.32 Call	Bond Future	9242.9000	9.2429	8555.8400	8.5558	7.433	0.0000	0.0000
2026/06/01	R209	05/11/2026	10.32 Put	Bond Future	354.2700	0.3543	420.6900	0.4207	18.748	0.0000	0.0000
2026/06/01	R209	04/02/2027		Bond Future	8.6797	87.1391	8.8175	86.3707	1.587	0.0000	0.0000
2026/06/01	R209	04/02/2027	9.28 Call	Bond Future	4854.9200	4.8549	4323.9600	4.3240	10.937	0.0000	0.0000
2026/06/01	R209	04/02/2027	9.28 Put	Bond Future	1570.9000	1.5709	1808.2600	1.8083	15.110	0.0000	0.0000
2026/06/01	R209	04/02/2027	8.96 Call	Bond Future	3647.1500	3.6472	3183.2700	3.1833	12.719	0.0000	0.0000
2026/06/01	R209	04/02/2027	8.96 Put	Bond Future	2093.3400	2.0933	2397.7800	2.3978	14.543	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	
2026/06/01	R209	04/02/2027	8.03 Put	Bond Future	4953.1200	4.9531	5492.7000	5.4927	10.894	0.0000	0.0000
2026/06/01	R209	04/02/2027	8.03 Call	Bond Future	1208.4200	1.2084	979.6800	0.9797	18.929	0.0000	0.0000
2026/06/01	R209	06/05/2027	9.32 Call	Bond Future	5188.2600	5.1883	4659.5100	4.6595	10.191	0.0000	0.0000
2026/06/01	R209	06/05/2027	9.32 Put	Bond Future	1879.0300	1.8790	2133.9500	2.1340	13.567	0.0000	0.0000
2026/06/01	R209	06/05/2027	8.25 Put	Bond Future	4443.3900	4.4434	4930.1600	4.9302	10.955	0.0000	0.0000
2026/06/01	R209	06/05/2027	8.25 Call	Bond Future	1895.3200	1.8953	1598.4200	1.5984	15.665	0.0000	0.0000
2026/06/01	R209	06/05/2027		Bond Future	8.7041	85.7160	8.8472	84.9324	1.644	0.0000	0.0000
2026/06/01	R209	06/05/2027	8.41 Call	Bond Future	2261.9200	2.2619	1927.6500	1.9277	14.778	0.0000	0.0000
2026/06/01	R209	06/05/2027	8.41 Put	Bond Future	3901.3100	3.9013	4350.7100	4.3507	11.519	0.0000	0.0000
2026/06/01	R209	05/08/2027		Bond Future	8.7481	87.3336	8.8968	86.5353	1.701	0.0000	0.0000
2026/06/01	R209	05/08/2027	8.87 Call	Bond Future	3693.1000	3.6931	3257.3300	3.2573	11.800	0.0000	0.0000
2026/06/01	R209	05/08/2027	8.87 Put	Bond Future	3038.1300	3.0381	3400.6500	3.4007	11.932	0.0000	0.0000
2026/06/01	R210	06/08/2026		Bond Future	267.2649	267.2649	267.2879	267.2879	0.009	0.0000	0.0000
2026/06/01	R210	06/08/2026	259.84 Call	Bond Future	7424.9100	7.4249	7447.9200	7.4479	0.310	0.0000	0.0000
2026/06/01	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R210	05/11/2026		Bond Future	268.6530	268.6530	268.6761	268.6761	0.009	0.0000	0.0000
2026/06/01	R210	05/11/2026	253.33 Call	Bond Future	15323.0100	15.3230	15346.1300	15.3461	0.151	0.0000	0.0000
2026/06/01	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R210	04/02/2027		Bond Future	273.9416	273.9416	273.9645	273.9645	0.008	0.0000	0.0000
2026/06/01	R210	04/02/2027	266.03 Call	Bond Future	7911.5600	7.9116	7934.4500	7.9345	0.289	0.0000	0.0000
2026/06/01	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R210	06/05/2027		Bond Future	275.7878	275.7878	275.8111	275.8111	0.008	0.0000	0.0000
2026/06/01	R210	06/05/2027	271.13 Call	Bond Future	4657.7800	4.6578	4681.0800	4.6811	0.500	0.0000	0.0000
2026/06/01	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R210	05/08/2027		Bond Future	281.0596	281.0596	281.0841	281.0841	0.009	0.0000	0.0000
2026/06/01	R210	05/08/2027	276.01 Call	Bond Future	5049.6400	5.0496	5074.1300	5.0741	0.485	0.0000	0.0000
2026/06/01	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R213	06/08/2026		Bond Future	7.9957	99.3948	8.1421	98.8596	1.831	0.0000	0.0000
2026/06/01	R213	06/08/2026	9.69 Call	Bond Future	6018.0300	6.0180	5495.8000	5.4958	8.678	0.0000	0.0000
2026/06/01	R213	06/08/2026	9.69 Put	Bond Future	39.3300	0.0393	52.3700	0.0524	33.155	0.0000	0.0000
2026/06/01	R213	05/11/2026		Bond Future	8.0317	97.6640	8.1880	97.1188	1.946	0.0000	0.0000
2026/06/01	R213	05/11/2026	8.75 Call	Bond Future	3040.7300	3.0407	2631.0000	2.6310	13.475	0.0000	0.0000
2026/06/01	R213	05/11/2026	8.75 Put	Bond Future	566.0700	0.5661	701.5500	0.7016	23.933	0.0000	0.0000
2026/06/01	R213	04/02/2027		Bond Future	8.0474	99.5643	8.2152	99.0082	2.084	0.0000	0.0000
2026/06/01	R213	04/02/2027	8.14 Call	Bond Future	1687.1300	1.6871	1394.0100	1.3940	17.374	0.0000	0.0000
2026/06/01	R213	04/02/2027	8.14 Put	Bond Future	1379.7400	1.3797	1642.7100	1.6427	19.059	0.0000	0.0000
2026/06/01	R213	06/05/2027	9.25 Call	Bond Future	4341.5900	4.3416	3899.4800	3.8995	10.183	0.0000	0.0000
2026/06/01	R213	06/05/2027	9.25 Put	Bond Future	626.0200	0.6260	751.1200	0.7511	19.983	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	
2026/06/01	R213	06/05/2027	8.13 Put	Bond Future	1516.4400	1.5164	1788.9300	1.7889	17.969	0.0000	0.0000
2026/06/01	R213	06/05/2027	8.13 Call	Bond Future	1784.5700	1.7846	1489.8500	1.4899	16.515	0.0000	0.0000
2026/06/01	R213	06/05/2027		Bond Future	8.0449	97.9861	8.2252	97.4189	2.241	0.0000	0.0000
2026/06/01	R213	06/05/2027	7.56 Call	Bond Future	899.6400	0.8996	708.8700	0.7089	21.205	0.0000	0.0000
2026/06/01	R213	06/05/2027	7.56 Put	Bond Future	2445.7600	2.4458	2822.2000	2.8222	15.392	0.0000	0.0000
2026/06/01	R213	05/08/2027		Bond Future	8.0790	99.8359	8.2738	99.2582	2.411	0.0000	0.0000
2026/06/01	R213	05/08/2027	8.27 Call	Bond Future	2034.0800	2.0341	1719.5400	1.7195	15.464	0.0000	0.0000
2026/06/01	R213	05/08/2027	8.27 Put	Bond Future	1467.6900	1.4677	1730.8300	1.7308	17.929	0.0000	0.0000
2026/06/01	R213	05/08/2027	8.58 Call	Bond Future	2652.7100	2.6527	2293.1800	2.2932	13.553	0.0000	0.0000
2026/06/01	R213	05/08/2027	8.58 Put	Bond Future	1175.5100	1.1755	1393.6600	1.3937	18.558	0.0000	0.0000
2026/06/01	R213	05/08/2027	7.95 Put	Bond Future	1868.4500	1.8685	2183.9000	2.1839	16.883	0.0000	0.0000
2026/06/01	R213	05/08/2027	7.95 Call	Bond Future	1483.4600	1.4835	1221.2300	1.2212	17.677	0.0000	0.0000
2026/06/01	R214	06/08/2026		Bond Future	9.0416	82.5603	9.1843	81.5930	1.578	0.0000	0.0000
2026/06/01	R214	06/08/2026	11.97 Call	Bond Future	16939.5200	16.9395	15973.5700	15.9736	5.702	0.0000	0.0000
2026/06/01	R214	06/08/2026	11.97 Put	Bond Future	5.0200	0.0050	6.4200	0.0064	27.888	0.0000	0.0000
2026/06/01	R214	05/11/2026		Bond Future	9.0869	80.7749	9.2340	79.7898	1.618	0.0000	0.0000
2026/06/01	R214	05/11/2026	10.97 Call	Bond Future	11781.7100	11.7817	10870.5100	10.8705	7.734	0.0000	0.0000
2026/06/01	R214	05/11/2026	10.97 Put	Bond Future	357.9300	0.3579	431.8300	0.4318	20.646	0.0000	0.0000
2026/06/01	R214	04/02/2027		Bond Future	9.1247	82.3466	9.2764	81.3421	1.662	0.0000	0.0000
2026/06/01	R214	04/02/2027	9.90 Call	Bond Future	6624.9500	6.6250	5893.9000	5.8939	11.035	0.0000	0.0000
2026/06/01	R214	04/02/2027	9.90 Put	Bond Future	1669.8400	1.6698	1943.2900	1.9433	16.376	0.0000	0.0000
2026/06/01	R214	06/05/2027		Bond Future	9.1552	80.6807	9.3115	79.6562	1.707	0.0000	0.0000
2026/06/01	R214	06/05/2027	8.88 Call	Bond Future	2895.0400	2.8950	2446.1800	2.4462	15.504	0.0000	0.0000
2026/06/01	R214	06/05/2027	8.88 Put	Bond Future	4744.9400	4.7449	5320.6300	5.3206	12.133	0.0000	0.0000
2026/06/01	R214	05/08/2027		Bond Future	9.2015	82.2034	9.3627	81.1597	1.752	0.0000	0.0000
2026/06/01	R214	05/08/2027	9.32 Call	Bond Future	4583.6500	4.5837	4010.9200	4.0109	12.495	0.0000	0.0000
2026/06/01	R214	05/08/2027	9.32 Put	Bond Future	3814.6800	3.8147	4285.6600	4.2857	12.347	0.0000	0.0000
2026/06/01	R248	06/08/2026	9.00 Call	Bond Future	2235.7600	2.2358	1613.8700	1.6139	27.816	0.0000	0.0000
2026/06/01	R248	06/08/2026	9.00 Put	Bond Future	3011.6900	3.0117	3726.6200	3.7266	23.738	0.0000	0.0000
2026/06/01	R248	06/08/2026	10.00 Call	Bond Future	8394.4800	8.3945	7224.6100	7.2246	13.936	0.0000	0.0000
2026/06/01	R248	06/08/2026	10.00 Put	Bond Future	556.7000	0.5567	723.6500	0.7237	29.989	0.0000	0.0000
2026/06/01	R248	06/08/2026		Bond Future	9.0842	100.7772	9.2319	99.4403	1.626	0.0000	0.0000
2026/06/01	R248	06/08/2026	12.37 Call	Bond Future	23931.7000	23.9317	22595.9700	22.5960	5.581	0.0000	0.0000
2026/06/01	R248	06/08/2026	12.37 Put	Bond Future	3.7500	0.0038	4.8400	0.0048	29.067	0.0000	0.0000
2026/06/01	R248	05/11/2026		Bond Future	9.1265	98.1841	9.2784	96.8227	1.664	0.0000	0.0000
2026/06/01	R248	05/11/2026	11.31 Call	Bond Future	17341.7900	17.3418	16060.8100	16.0608	7.387	0.0000	0.0000
2026/06/01	R248	05/11/2026	11.31 Put	Bond Future	382.4600	0.3825	462.9000	0.4629	21.032	0.0000	0.0000
2026/06/01	R248	04/02/2027		Bond Future	9.1617	100.0946	9.3180	98.7065	1.706	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	
2026/06/01	R248	04/02/2027	10.11 Call	Bond Future	9925.5000	9.9255	8870.0400	8.8700	10.634	0.0000	0.0000
2026/06/01	R248	04/02/2027	10.11 Put	Bond Future	1971.0900	1.9711	2303.7700	2.3038	16.878	0.0000	0.0000
2026/06/01	R248	06/05/2027		Bond Future	9.1901	97.6387	9.3508	96.2228	1.749	0.0000	0.0000
2026/06/01	R248	06/05/2027	9.05 Call	Bond Future	4478.0800	4.4781	3799.2900	3.7993	15.158	0.0000	0.0000
2026/06/01	R248	06/05/2027	9.05 Put	Bond Future	5739.1300	5.7391	6476.2500	6.4763	12.844	0.0000	0.0000
2026/06/01	R248	05/08/2027		Bond Future	9.2325	99.4810	9.3980	98.0387	1.792	0.0000	0.0000
2026/06/01	R248	05/08/2027	9.37 Call	Bond Future	6290.0300	6.2900	5488.7200	5.4887	12.739	0.0000	0.0000
2026/06/01	R248	05/08/2027	9.37 Put	Bond Future	5089.3700	5.0894	5730.3700	5.7304	12.595	0.0000	0.0000
2026/06/01	R2R9	06/08/2026		Bond Future	8.9618	110.4177	9.0896	109.4241	1.425	0.0000	0.0000
2026/06/01	R2R9	06/08/2026	101.74 Call	Bond Future	97298.2000	97.2982	96304.5900	96.3046	1.021	0.0000	0.0000
2026/06/01	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R2R9	05/11/2026		Bond Future	9.0114	107.4605	9.1437	106.4486	1.468	0.0000	0.0000
2026/06/01	R2R9	05/11/2026	98.56 Call	Bond Future	96490.3900	96.4904	95478.4900	95.4785	1.049	0.0000	0.0000
2026/06/01	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R2R9	04/02/2027		Bond Future	9.0513	109.5519	9.1884	108.5201	1.514	0.0000	0.0000
2026/06/01	R2R9	04/02/2027	9.89 Call	Bond Future	7872.1900	7.8722	7105.2600	7.1053	9.742	0.0000	0.0000
2026/06/01	R2R9	04/02/2027	9.89 Put	Bond Future	1772.8000	1.7728	2037.6700	2.0377	14.941	0.0000	0.0000
2026/06/01	R2R9	06/05/2027		Bond Future	9.0868	106.7455	9.2288	105.6930	1.563	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	8.83 Call	Bond Future	3292.8000	3.2928	2826.7900	2.8268	14.152	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	8.83 Put	Bond Future	5232.7800	5.2328	5819.2500	5.8193	11.208	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	9.64 Call	Bond Future	6769.0500	6.7691	6073.9200	6.0739	10.269	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	9.64 Put	Bond Future	2751.4100	2.7514	3108.7600	3.1088	12.988	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	8.94 Put	Bond Future	4784.1300	4.7841	5336.5700	5.3366	11.547	0.0000	0.0000
2026/06/01	R2R9	06/05/2027	8.94 Call	Bond Future	3681.1900	3.6812	3181.1500	3.1812	13.584	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.68 Call	Bond Future	7026.6800	7.0267	6335.9300	6.3359	9.830	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.68 Put	Bond Future	3177.1200	3.1771	3558.4600	3.5585	12.003	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	8.90 Put	Bond Future	5525.1500	5.5252	6110.0300	6.1100	10.586	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	8.90 Call	Bond Future	3738.7200	3.7387	3251.5100	3.2515	13.031	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.53 Call	Bond Future	6313.6400	6.3136	5657.6100	5.6576	10.391	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.53 Put	Bond Future	3515.4000	3.5154	3931.4600	3.9315	11.835	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	8.82 Put	Bond Future	5859.6300	5.8596	6467.2700	6.4673	10.370	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	8.82 Call	Bond Future	3470.8400	3.4708	3006.3900	3.0064	13.381	0.0000	0.0000
2026/06/01	R2R9	05/08/2027		Bond Future	9.1410	108.7587	9.2883	107.6866	1.612	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.26 Call	Bond Future	5114.4000	5.1144	4527.0900	4.5271	11.483	0.0000	0.0000
2026/06/01	R2R9	05/08/2027	9.26 Put	Bond Future	4247.0500	4.2471	4731.8300	4.7318	11.415	0.0000	0.0000
2026/06/01	R4R2	06/08/2026		Bond Future	9.1217	111.9566	9.2646	110.7176	1.566	0.0000	0.0000
2026/06/01	R4R2	06/08/2026	102.06 Call	Bond Future	98539.3600	98.5394	97300.3700	97.3004	1.257	0.0000	0.0000
2026/06/01	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	
2026/06/01	R4R2	05/11/2026		Bond Future	9.1715	108.9015	9.3190	107.6397	1.609	0.0000	0.0000
2026/06/01	R4R2	05/11/2026	98.76 Call	Bond Future	97678.9400	97.6789	96417.1400	96.4171	1.292	0.0000	0.0000
2026/06/01	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	R4R2	04/02/2027		Bond Future	9.2124	111.0211	9.3649	109.7344	1.655	0.0000	0.0000
2026/06/01	R4R2	04/02/2027	10.13 Call	Bond Future	9346.6800	9.3467	8377.4300	8.3774	10.370	0.0000	0.0000
2026/06/01	R4R2	04/02/2027	10.13 Put	Bond Future	1933.9800	1.9340	2251.3800	2.2514	16.412	0.0000	0.0000
2026/06/01	R4R2	06/05/2027		Bond Future	9.2494	108.1177	9.4069	106.8053	1.703	0.0000	0.0000
2026/06/01	R4R2	06/05/2027	9.00 Call	Bond Future	3815.3100	3.8153	3230.9200	3.2309	15.317	0.0000	0.0000
2026/06/01	R4R2	06/05/2027	9.00 Put	Bond Future	5941.9300	5.9419	6669.9400	6.6699	12.252	0.0000	0.0000
2026/06/01	R4R2	05/08/2027		Bond Future	9.3031	110.1567	9.4660	108.8198	1.751	0.0000	0.0000
2026/06/01	R4R2	05/08/2027	9.44 Call	Bond Future	5957.1500	5.9572	5219.4100	5.2194	12.384	0.0000	0.0000
2026/06/01	R4R2	05/08/2027	9.44 Put	Bond Future	4831.8700	4.8319	5430.9900	5.4310	12.399	0.0000	0.0000
2026/06/01	RR87	06/08/2026		Bond Future	7.1697	100.9035	7.3057	100.8555	1.897	0.0000	0.0000
2026/06/01	RR87	06/08/2026	6.53 Call	Bond Future	3.2348	0.0032	1.2018	0.0012	62.848	0.0000	0.0000
2026/06/01	RR87	06/08/2026	6.53 Put	Bond Future	229.5848	0.2296	275.5518	0.2756	20.022	0.0000	0.0000
2026/06/01	RR87	05/11/2026		Bond Future	6.4917	102.7507	6.9197	102.7017	6.592	0.0000	0.0000
2026/06/01	RR87	05/11/2026	5.27 Call	Bond Future	0.2324	0.0002	0.0152	0.0000	93.467	0.0000	0.0000
2026/06/01	RR87	05/11/2026	5.27 Put	Bond Future	140.4124	0.1404	189.2052	0.1892	34.750	0.0000	0.0000
2026/06/01	RR88	06/08/2026		Bond Future	7.5655	104.4142	7.6682	104.2915	1.357	0.0000	0.0000
2026/06/01	RR88	06/08/2026	6.79 Call	Bond Future	8.7514	0.0088	4.2017	0.0042	51.988	0.0000	0.0000
2026/06/01	RR88	06/08/2026	6.79 Put	Bond Future	941.3514	0.9414	1059.4917	1.0595	12.550	0.0000	0.0000
2026/06/01	RR88	05/11/2026		Bond Future	7.5775	105.6886	7.7046	105.5564	1.678	0.0000	0.0000
2026/06/01	RR88	05/11/2026	6.71 Call	Bond Future	29.8737	0.0299	18.6388	0.0186	37.608	0.0000	0.0000
2026/06/01	RR88	05/11/2026	6.71 Put	Bond Future	938.2737	0.9383	1059.2688	1.0593	12.895	0.0000	0.0000
2026/06/01	RR88	04/02/2027		Bond Future	7.4854	103.8969	7.6515	103.7577	2.219	0.0000	0.0000
2026/06/01	RR88	04/02/2027	7.78 Call	Bond Future	489.9553	0.4900	406.9460	0.4069	16.942	0.0000	0.0000
2026/06/01	RR88	04/02/2027	7.78 Put	Bond Future	243.1753	0.2432	299.4360	0.2994	23.136	0.0000	0.0000
2026/06/01	RR88	06/05/2027		Bond Future	7.2581	105.9599	7.4948	105.8177	3.262	0.0000	0.0000
2026/06/01	RR88	06/05/2027	7.89 Call	Bond Future	535.1101	0.5351	440.6439	0.4406	17.654	0.0000	0.0000
2026/06/01	RR88	06/05/2027	7.89 Put	Bond Future	156.4001	0.1564	204.1139	0.2041	30.508	0.0000	0.0000
2026/06/01	RR88	05/08/2027		Bond Future	6.9956	102.6530	7.3954	102.5084	5.716	0.0000	0.0000
2026/06/01	RR88	05/08/2027	8.07 Call	Bond Future	456.6698	0.4567	350.8255	0.3508	23.177	0.0000	0.0000
2026/06/01	RR88	05/08/2027	8.07 Put	Bond Future	69.1098	0.0691	107.8355	0.1078	56.035	0.0000	0.0000
2026/06/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/01	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	
2026/06/01	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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