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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/06/2026 TO 02/06/2026

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
2026/06/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/02	2029	06/08/2026		Bond Future	150.3984	150.3984	150.4731	0.050	0.0000	0.0000
2026/06/02	2029	06/08/2026	144.10 Call	Bond Future	6298.4000	6.2984	6373.0900	1.186	0.0000	0.0000
2026/06/02	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2029	05/11/2026		Bond Future	151.6893	151.6893	151.7650	0.050	0.0000	0.0000
2026/06/02	2029	05/11/2026	147.56 Call	Bond Future	4129.3400	4.1293	4205.0100	1.832	0.0000	0.0000
2026/06/02	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Todays Closing Yield	Todays Closing Price	% Movement in MTM	Todays High	Todays Low	
2026/06/02	2029	04/02/2027		Bond Future	154.6749	154.6749	154.7516	154.7516	0.050	0.0000	0.0000
2026/06/02	2029	04/02/2027	149.72 Call	Bond Future	4954.8600	4.9549	5031.6300	5.0316	1.549	0.0000	0.0000
2026/06/02	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2029	06/05/2027		Bond Future	156.2459	156.2459	156.3236	156.3236	0.050	0.0000	0.0000
2026/06/02	2029	06/05/2027	153.32 Call	Bond Future	2925.8700	2.9259	3003.6400	3.0036	2.658	0.0000	0.0000
2026/06/02	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2029	05/08/2027		Bond Future	159.2336	159.2336	159.3133	159.3133	0.050	0.0000	0.0000
2026/06/02	2029	05/08/2027	156.72 Call	Bond Future	2513.6300	2.5136	2593.2900	2.5933	3.169	0.0000	0.0000
2026/06/02	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2030	06/08/2026	7.21 Put	Bond Future	2445.1300	2.4451	2210.2200	2.2102	9.607	0.0000	0.0000
2026/06/02	2030	06/08/2026	7.21 Call	Bond Future	58.0400	0.0580	78.8900	0.0789	35.924	0.0000	0.0000
2026/06/02	2030	06/08/2026	7.71 Put	Bond Future	1219.8600	1.2199	1046.1000	1.0461	14.244	0.0000	0.0000
2026/06/02	2030	06/08/2026	7.71 Call	Bond Future	351.2500	0.3513	433.2500	0.4333	23.345	0.0000	0.0000
2026/06/02	2030	06/08/2026	8.06 Call	Bond Future	849.5900	0.8496	989.1400	0.9891	16.426	0.0000	0.0000
2026/06/02	2030	06/08/2026	8.06 Put	Bond Future	671.7400	0.6717	555.5300	0.5555	17.300	0.0000	0.0000
2026/06/02	2030	06/08/2026		Bond Future	8.0002	100.2555	7.9144	100.5113	1.072	0.0000	0.0000
2026/06/02	2030	06/08/2026	9.22 Call	Bond Future	3624.5500	3.6246	3862.7200	3.8627	6.571	0.0000	0.0000
2026/06/02	2030	06/08/2026	9.22 Put	Bond Future	72.7300	0.0727	55.1400	0.0551	24.185	0.0000	0.0000
2026/06/02	2030	05/11/2026		Bond Future	8.0383	102.0909	7.9452	102.3512	1.158	0.0000	0.0000
2026/06/02	2030	05/11/2026	8.39 Call	Bond Future	1676.1600	1.6762	1844.1400	1.8441	10.022	0.0000	0.0000
2026/06/02	2030	05/11/2026	8.39 Put	Bond Future	700.6300	0.7006	608.3300	0.6083	13.174	0.0000	0.0000
2026/06/02	2030	04/02/2027		Bond Future	8.0485	100.0692	7.9466	100.3343	1.266	0.0000	0.0000
2026/06/02	2030	04/02/2027	7.82 Call	Bond Future	854.8200	0.8548	969.3400	0.9693	13.397	0.0000	0.0000
2026/06/02	2030	04/02/2027	7.82 Put	Bond Future	1450.5700	1.4506	1300.0000	1.3000	10.380	0.0000	0.0000
2026/06/02	2030	06/05/2027		Bond Future	8.0559	102.0562	7.9436	102.3264	1.393	0.0000	0.0000
2026/06/02	2030	06/05/2027	7.27 Call	Bond Future	417.5200	0.4175	488.7900	0.4888	17.070	0.0000	0.0000
2026/06/02	2030	06/05/2027	7.27 Put	Bond Future	2328.4900	2.3285	2129.5700	2.1296	8.543	0.0000	0.0000
2026/06/02	2030	05/08/2027		Bond Future	8.1187	99.9739	7.9933	100.2495	1.544	0.0000	0.0000
2026/06/02	2030	05/08/2027	8.11 Call	Bond Future	1240.3800	1.2404	1382.5900	1.3826	11.465	0.0000	0.0000
2026/06/02	2030	05/08/2027	8.11 Put	Bond Future	1259.3700	1.2594	1126.0000	1.1260	10.590	0.0000	0.0000
2026/06/02	2031	06/08/2026		Bond Future	116.5260	116.5260	116.5865	116.5865	0.052	0.0000	0.0000
2026/06/02	2031	06/08/2026	113.81 Call	Bond Future	2779.1500	2.7792	2833.4500	2.8335	1.954	0.0000	0.0000
2026/06/02	2031	06/08/2026	113.81 Put	Bond Future	63.1800	0.0632	56.9300	0.0569	9.892	0.0000	0.0000
2026/06/02	2031	05/11/2026		Bond Future	118.6870	118.6870	118.7485	118.7485	0.052	0.0000	0.0000
2026/06/02	2031	05/11/2026	111.49 Call	Bond Future	7198.5500	7.1986	7259.9200	7.2599	0.853	0.0000	0.0000
2026/06/02	2031	05/11/2026	111.49 Put	Bond Future	1.5900	0.0016	1.4100	0.0014	11.321	0.0000	0.0000
2026/06/02	2031	04/02/2027		Bond Future	118.5273	118.5273	118.5890	118.5890	0.052	0.0000	0.0000
2026/06/02	2031	04/02/2027	116.18 Call	Bond Future	2704.6600	2.7047	2751.9000	2.7519	1.747	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	
2026/06/02	2031	04/02/2027	116.18 Put	Bond Future	357.3700	0.3574	342.9200	0.3429	4.043	0.0000	0.0000
2026/06/02	2031	06/05/2027		Bond Future	120.9063	120.9063	120.9691	120.9691	0.052	0.0000	0.0000
2026/06/02	2031	06/05/2027	116.87 Call	Bond Future	4175.6400	4.1756	4231.9300	4.2319	1.348	0.0000	0.0000
2026/06/02	2031	06/05/2027	116.87 Put	Bond Future	139.3600	0.1394	132.8200	0.1328	4.693	0.0000	0.0000
2026/06/02	2031	05/08/2027		Bond Future	120.6642	120.6642	120.7278	120.7278	0.053	0.0000	0.0000
2026/06/02	2031	05/08/2027	121.41 Call	Bond Future	986.2700	0.9863	1011.5000	1.0115	2.558	0.0000	0.0000
2026/06/02	2031	05/08/2027	121.41 Put	Bond Future	1732.0800	1.7321	1693.6900	1.6937	2.216	0.0000	0.0000
2026/06/02	2032	06/08/2026		Bond Future	8.2845	102.8510	8.2058	103.2004	0.950	0.0000	0.0000
2026/06/02	2032	06/08/2026	10.12 Call	Bond Future	7771.2000	7.7712	8111.5500	8.1116	4.380	0.0000	0.0000
2026/06/02	2032	06/08/2026	10.12 Put	Bond Future	37.6000	0.0376	28.5300	0.0285	24.122	0.0000	0.0000
2026/06/02	2032	05/11/2026		Bond Future	8.3297	100.5744	8.2464	100.9301	0.999	0.0000	0.0000
2026/06/02	2032	05/11/2026	9.16 Call	Bond Future	4108.7800	4.1088	4383.7400	4.3837	6.692	0.0000	0.0000
2026/06/02	2032	05/11/2026	9.16 Put	Bond Future	644.9700	0.6450	564.2100	0.5642	12.522	0.0000	0.0000
2026/06/02	2032	04/02/2027		Bond Future	8.3579	102.5314	8.2697	102.8938	1.055	0.0000	0.0000
2026/06/02	2032	04/02/2027	8.48 Call	Bond Future	2234.2500	2.2343	2434.7200	2.4347	8.973	0.0000	0.0000
2026/06/02	2032	04/02/2027	8.48 Put	Bond Future	1735.4500	1.7355	1573.5700	1.5736	9.328	0.0000	0.0000
2026/06/02	2032	06/05/2027		Bond Future	8.3779	100.4050	8.2842	100.7744	1.118	0.0000	0.0000
2026/06/02	2032	06/05/2027	7.80 Call	Bond Future	1084.9700	1.0850	1210.7300	1.2107	11.591	0.0000	0.0000
2026/06/02	2032	06/05/2027	7.80 Put	Bond Future	3390.6400	3.3906	3147.0400	3.1470	7.184	0.0000	0.0000
2026/06/02	2032	05/08/2027		Bond Future	8.4306	102.2995	8.3307	102.6762	1.186	0.0000	0.0000
2026/06/02	2032	05/08/2027	8.42 Call	Bond Future	2230.1000	2.2301	2423.8900	2.4239	8.690	0.0000	0.0000
2026/06/02	2032	05/08/2027	8.42 Put	Bond Future	2270.0000	2.2700	2087.1300	2.0871	8.056	0.0000	0.0000
2026/06/02	2033	06/08/2026		Bond Future	146.6385	146.6385	146.7442	146.7442	0.072	0.0000	0.0000
2026/06/02	2033	06/08/2026	134.25 Call	Bond Future	12388.5200	12.3885	12494.2300	12.4942	0.853	0.0000	0.0000
2026/06/02	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2033	05/11/2026		Bond Future	147.7565	147.7565	147.8639	147.8639	0.073	0.0000	0.0000
2026/06/02	2033	05/11/2026	137.26 Call	Bond Future	10496.4900	10.4965	10603.9000	10.6039	1.023	0.0000	0.0000
2026/06/02	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2033	04/02/2027		Bond Future	150.6645	150.6645	150.7736	150.7736	0.072	0.0000	0.0000
2026/06/02	2033	04/02/2027	142.71 Call	Bond Future	7954.4700	7.9545	8063.6200	8.0636	1.372	0.0000	0.0000
2026/06/02	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2033	06/05/2027		Bond Future	152.0495	152.0495	152.1602	152.1602	0.073	0.0000	0.0000
2026/06/02	2033	06/05/2027	151.21 Call	Bond Future	839.5200	0.8395	950.2100	0.9502	13.185	0.0000	0.0000
2026/06/02	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2033	05/08/2027		Bond Future	154.9572	154.9572	155.0704	155.0704	0.073	0.0000	0.0000
2026/06/02	2033	05/08/2027	153.15 Call	Bond Future	1807.1600	1.8072	1920.3900	1.9204	6.266	0.0000	0.0000
2026/06/02	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	
2026/06/02	2037	06/08/2026	11.30 Call	Bond Future	14367.3200	14.3673	14947.6400	14.9476	4.039	0.0000	0.0000
2026/06/02	2037	06/08/2026	11.30 Put	Bond Future	14.4200	0.0144	10.1900	0.0102	29.334	0.0000	0.0000
2026/06/02	2037	06/08/2026	10.70 Call	Bond Future	11143.8300	11.1438	11710.2000	11.7102	5.082	0.0000	0.0000
2026/06/02	2037	06/08/2026	10.70 Put	Bond Future	73.6300	0.0736	55.4500	0.0555	24.691	0.0000	0.0000
2026/06/02	2037	06/08/2026	10.02 Put	Bond Future	246.0800	0.2461	191.4100	0.1914	22.216	0.0000	0.0000
2026/06/02	2037	06/08/2026	10.02 Call	Bond Future	7378.6900	7.3787	7908.5700	7.9086	7.181	0.0000	0.0000
2026/06/02	2037	06/08/2026		Bond Future	8.8846	97.6853	8.7965	98.2699	0.992	0.0000	0.0000
2026/06/02	2037	06/08/2026	11.71 Call	Bond Future	16502.3500	16.5024	17085.6100	17.0856	3.534	0.0000	0.0000
2026/06/02	2037	06/08/2026	11.71 Put	Bond Future	3.9400	0.0039	2.6500	0.0027	32.741	0.0000	0.0000
2026/06/02	2037	06/08/2026	9.30 Call	Bond Future	3595.0700	3.5951	4013.5000	4.0135	11.639	0.0000	0.0000
2026/06/02	2037	06/08/2026	9.30 Put	Bond Future	900.6800	0.9007	734.5600	0.7346	18.444	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.83 Call	Bond Future	11657.4900	11.6575	12205.5900	12.2056	4.702	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.83 Put	Bond Future	317.1100	0.3171	270.0600	0.2701	14.837	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.23 Call	Bond Future	8574.8400	8.5748	9083.9400	9.0839	5.937	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.23 Put	Bond Future	618.3500	0.6184	532.3000	0.5323	13.916	0.0000	0.0000
2026/06/02	2037	05/11/2026	9.46 Put	Bond Future	1445.5700	1.4456	1265.1600	1.2652	12.480	0.0000	0.0000
2026/06/02	2037	05/11/2026	9.46 Call	Bond Future	4790.8600	4.7909	5205.6000	5.2056	8.657	0.0000	0.0000
2026/06/02	2037	05/11/2026		Bond Future	8.9324	99.4737	8.8410	100.0688	1.023	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.62 Call	Bond Future	10575.4600	10.5755	11112.5100	11.1125	5.078	0.0000	0.0000
2026/06/02	2037	05/11/2026	10.62 Put	Bond Future	399.3800	0.3994	341.2800	0.3413	14.548	0.0000	0.0000
2026/06/02	2037	04/02/2027		Bond Future	8.9700	97.1507	8.8752	97.7571	1.057	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.51 Call	Bond Future	5295.5500	5.2956	5704.3600	5.7044	7.720	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.51 Put	Bond Future	1935.0300	1.9350	1737.4200	1.7374	10.212	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.81 Call	Bond Future	6657.8000	6.6578	7106.0800	7.1061	6.733	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.81 Put	Bond Future	1496.9900	1.4970	1338.8500	1.3389	10.564	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.31 Call	Bond Future	4441.2200	4.4412	4818.8600	4.8189	8.503	0.0000	0.0000
2026/06/02	2037	04/02/2027	9.31 Put	Bond Future	2307.1000	2.3071	2078.3200	2.0783	9.916	0.0000	0.0000
2026/06/02	2037	04/02/2027	8.44 Put	Bond Future	5072.1300	5.0721	4674.5800	4.6746	7.838	0.0000	0.0000
2026/06/02	2037	04/02/2027	8.44 Call	Bond Future	1616.3700	1.6164	1825.2400	1.8252	12.922	0.0000	0.0000
2026/06/02	2037	06/05/2027		Bond Future	9.0080	99.0798	8.9095	99.6982	1.093	0.0000	0.0000
2026/06/02	2037	06/05/2027	8.58 Call	Bond Future	2262.1900	2.2622	2508.8900	2.5089	10.905	0.0000	0.0000
2026/06/02	2037	06/05/2027	8.58 Put	Bond Future	4987.9200	4.9879	4616.2500	4.6163	7.451	0.0000	0.0000
2026/06/02	2037	05/08/2027		Bond Future	9.0679	96.6904	8.9653	97.3207	1.131	0.0000	0.0000
2026/06/02	2037	05/08/2027	9.05 Call	Bond Future	3796.3000	3.7963	4124.8600	4.1249	8.655	0.0000	0.0000
2026/06/02	2037	05/08/2027	9.05 Put	Bond Future	3905.7300	3.9057	3603.9300	3.6039	7.727	0.0000	0.0000
2026/06/02	2038	06/08/2026		Bond Future	160.9433	160.9433	160.9610	160.9610	0.011	0.0000	0.0000
2026/06/02	2038	06/08/2026	144.72 Call	Bond Future	16223.3400	16.2233	16241.0200	16.2410	0.109	0.0000	0.0000
2026/06/02	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	
2026/06/02	2038	05/11/2026		Bond Future	163.9280	163.9280	163.9458	163.9458	0.011	0.0000	0.0000
2026/06/02	2038	05/11/2026	146.31 Call	Bond Future	17618.0200	17.6180	17635.7900	17.6358	0.101	0.0000	0.0000
2026/06/02	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2038	04/02/2027		Bond Future	164.8884	164.8884	164.9055	164.9055	0.010	0.0000	0.0000
2026/06/02	2038	04/02/2027	153.83 Call	Bond Future	11058.3900	11.0584	11075.5100	11.0755	0.155	0.0000	0.0000
2026/06/02	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2038	06/05/2027		Bond Future	168.1976	168.1976	168.2148	168.2148	0.010	0.0000	0.0000
2026/06/02	2038	06/05/2027	166.10 Call	Bond Future	2097.5600	2.0976	2114.8300	2.1148	0.823	0.0000	0.0000
2026/06/02	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2038	05/08/2027		Bond Future	169.0956	169.0956	169.1130	169.1130	0.010	0.0000	0.0000
2026/06/02	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2038	05/08/2027	169.13 Put	Bond Future	34.4500	0.0345	17.0400	0.0170	50.537	0.0000	0.0000
2026/06/02	2040	06/08/2026		Bond Future	9.1613	99.0540	9.0939	99.5668	0.735	0.0000	0.0000
2026/06/02	2040	06/08/2026	12.19 Call	Bond Future	19623.3300	19.6233	20135.2400	20.1352	2.609	0.0000	0.0000
2026/06/02	2040	06/08/2026	12.19 Put	Bond Future	3.1600	0.0032	2.2800	0.0023	27.848	0.0000	0.0000
2026/06/02	2040	05/11/2026		Bond Future	9.2120	100.8675	9.1424	101.3895	0.756	0.0000	0.0000
2026/06/02	2040	05/11/2026	11.06 Call	Bond Future	12984.3100	12.9843	13457.1300	13.4571	3.641	0.0000	0.0000
2026/06/02	2040	05/11/2026	11.06 Put	Bond Future	442.4200	0.4424	393.1800	0.3932	11.130	0.0000	0.0000
2026/06/02	2040	05/11/2026	11.27 Call	Bond Future	14141.5600	14.1416	14625.7700	14.6258	3.424	0.0000	0.0000
2026/06/02	2040	05/11/2026	11.27 Put	Bond Future	322.1400	0.3221	284.2900	0.2843	11.750	0.0000	0.0000
2026/06/02	2040	05/11/2026	10.67 Call	Bond Future	10757.7800	10.7578	11208.9900	11.2090	4.194	0.0000	0.0000
2026/06/02	2040	05/11/2026	10.67 Put	Bond Future	663.7600	0.6638	592.9100	0.5929	10.674	0.0000	0.0000
2026/06/02	2040	05/11/2026	9.91 Put	Bond Future	1448.7300	1.4487	1307.9400	1.3079	9.718	0.0000	0.0000
2026/06/02	2040	05/11/2026	9.91 Call	Bond Future	6475.3800	6.4754	6856.6500	6.8567	5.888	0.0000	0.0000
2026/06/02	2040	04/02/2027		Bond Future	9.2542	98.3211	9.1823	98.8530	0.777	0.0000	0.0000
2026/06/02	2040	04/02/2027	9.93 Call	Bond Future	6882.3200	6.8823	7252.8700	7.2529	5.384	0.0000	0.0000
2026/06/02	2040	04/02/2027	9.93 Put	Bond Future	2077.5900	2.0776	1916.2400	1.9162	7.766	0.0000	0.0000
2026/06/02	2040	04/02/2027	10.17 Call	Bond Future	8137.5800	8.1376	8533.5100	8.5335	4.865	0.0000	0.0000
2026/06/02	2040	04/02/2027	10.17 Put	Bond Future	1706.5300	1.7065	1570.5600	1.5706	7.968	0.0000	0.0000
2026/06/02	2040	04/02/2027	9.67 Call	Bond Future	5583.2200	5.5832	5921.1600	5.9212	6.053	0.0000	0.0000
2026/06/02	2040	04/02/2027	9.67 Put	Bond Future	2586.9400	2.5869	2392.9800	2.3930	7.498	0.0000	0.0000
2026/06/02	2040	04/02/2027	8.78 Put	Bond Future	5673.4100	5.6734	5333.5200	5.3335	5.991	0.0000	0.0000
2026/06/02	2040	04/02/2027	8.78 Call	Bond Future	2091.3500	2.0914	2283.3600	2.2834	9.181	0.0000	0.0000
2026/06/02	2040	06/05/2027		Bond Future	9.2967	100.2736	9.2223	100.8160	0.800	0.0000	0.0000
2026/06/02	2040	06/05/2027	8.88 Call	Bond Future	2763.9200	2.7639	2981.6700	2.9817	7.878	0.0000	0.0000
2026/06/02	2040	06/05/2027	8.88 Put	Bond Future	5856.3600	5.8564	5531.7100	5.5317	5.544	0.0000	0.0000
2026/06/02	2040	05/08/2027		Bond Future	9.3587	97.6560	9.2815	98.2088	0.824	0.0000	0.0000
2026/06/02	2040	05/08/2027	9.33 Call	Bond Future	4515.1400	4.5151	4800.6100	4.8006	6.323	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	
2026/06/02	2040	05/08/2027	9.33 Put	Bond Future	4719.9400	4.7199	4452.5500	4.4526	5.665	0.0000	0.0000
2026/06/02	2043	06/08/2026		Bond Future	124.9445	124.9445	124.5968	124.5968	0.278	0.0000	0.0000
2026/06/02	2043	06/08/2026	110.88 Call	Bond Future	14072.3234	14.0723	13725.6673	13.7257	2.463	0.0000	0.0000
2026/06/02	2043	06/08/2026	110.88 Put	Bond Future	7.8334	0.0078	8.8473	0.0088	12.944	0.0000	0.0000
2026/06/02	2043	05/11/2026		Bond Future	127.2616	127.2616	126.9073	126.9073	0.278	0.0000	0.0000
2026/06/02	2043	05/11/2026	112.84 Call	Bond Future	14522.2428	14.5222	14177.3312	14.1773	2.375	0.0000	0.0000
2026/06/02	2043	05/11/2026	112.84 Put	Bond Future	100.6228	0.1006	109.9912	0.1100	9.310	0.0000	0.0000
2026/06/02	2043	04/02/2027		Bond Future	126.8266	126.8266	126.4641	126.4641	0.286	0.0000	0.0000
2026/06/02	2043	04/02/2027	117.63 Call	Bond Future	10053.5766	10.0536	9745.1644	9.7452	3.068	0.0000	0.0000
2026/06/02	2043	04/02/2027	117.63 Put	Bond Future	856.9466	0.8569	911.0344	0.9110	6.312	0.0000	0.0000
2026/06/02	2043	06/05/2027		Bond Future	129.3723	129.3723	129.0024	129.0024	0.286	0.0000	0.0000
2026/06/02	2043	06/05/2027	127.48 Call	Bond Future	5355.2836	5.3553	5134.7977	5.1348	4.117	0.0000	0.0000
2026/06/02	2043	06/05/2027	127.48 Put	Bond Future	3463.0036	3.4630	3612.3977	3.6124	4.314	0.0000	0.0000
2026/06/02	2043	05/08/2027		Bond Future	128.8373	128.8373	128.4600	128.4600	0.293	0.0000	0.0000
2026/06/02	2043	05/08/2027	129.56 Call	Bond Future	4412.1322	4.4121	4222.4622	4.2225	4.299	0.0000	0.0000
2026/06/02	2043	05/08/2027	129.56 Put	Bond Future	5134.8022	5.1348	5322.5022	5.3225	3.655	0.0000	0.0000
2026/06/02	2044	06/08/2026		Bond Future	9.2837	95.7086	9.2165	96.2667	0.724	0.0000	0.0000
2026/06/02	2044	06/08/2026	12.42 Call	Bond Future	21382.8000	21.3828	21939.8200	21.9398	2.605	0.0000	0.0000
2026/06/02	2044	06/08/2026	12.42 Put	Bond Future	3.7700	0.0038	2.7400	0.0027	27.321	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.25 Call	Bond Future	2254.4100	2.2544	2522.1600	2.5222	11.877	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.25 Put	Bond Future	2533.6900	2.5337	2243.3900	2.2434	11.458	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.00 Call	Bond Future	1332.4900	1.3325	1522.4600	1.5225	14.257	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.00 Put	Bond Future	3722.4700	3.7225	3354.3900	3.3544	9.888	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.75 Call	Bond Future	4851.5400	4.8515	5251.9600	5.2520	8.253	0.0000	0.0000
2026/06/02	2044	06/08/2026	9.75 Put	Bond Future	1110.1200	1.1101	952.4900	0.9525	14.199	0.0000	0.0000
2026/06/02	2044	05/11/2026		Bond Future	9.3320	97.4608	9.2628	98.0290	0.741	0.0000	0.0000
2026/06/02	2044	05/11/2026	11.34 Call	Bond Future	14925.9800	14.9260	15445.9300	15.4459	3.484	0.0000	0.0000
2026/06/02	2044	05/11/2026	11.34 Put	Bond Future	438.2000	0.4382	389.9900	0.3900	11.002	0.0000	0.0000
2026/06/02	2044	04/02/2027		Bond Future	9.3726	94.9734	9.3013	95.5523	0.761	0.0000	0.0000
2026/06/02	2044	04/02/2027	10.18 Call	Bond Future	8306.5300	8.3065	8724.8200	8.7248	5.036	0.0000	0.0000
2026/06/02	2044	04/02/2027	10.18 Put	Bond Future	2102.0300	2.1020	1941.4000	1.9414	7.642	0.0000	0.0000
2026/06/02	2044	06/05/2027		Bond Future	9.4133	96.8594	9.3398	97.4497	0.780	0.0000	0.0000
2026/06/02	2044	06/05/2027	9.08 Call	Bond Future	3398.2600	3.3983	3651.6100	3.6516	7.455	0.0000	0.0000
2026/06/02	2044	06/05/2027	9.08 Put	Bond Future	6120.7800	6.1208	5783.8200	5.7838	5.505	0.0000	0.0000
2026/06/02	2044	05/08/2027		Bond Future	9.4709	94.3026	9.3950	94.9043	0.801	0.0000	0.0000
2026/06/02	2044	05/08/2027	9.44 Call	Bond Future	5049.5300	5.0495	5361.8900	5.3619	6.186	0.0000	0.0000
2026/06/02	2044	05/08/2027	9.44 Put	Bond Future	5293.4500	5.2935	5004.0800	5.0041	5.467	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	
2026/06/02	2046	06/08/2026		Bond Future	144.4621	144.4621	144.0541	144.0541	0.282	0.0000	0.0000
2026/06/02	2046	06/08/2026	122.38 Call	Bond Future	22082.0900	22.0821	21674.0600	21.6741	1.848	0.0000	0.0000
2026/06/02	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2046	05/11/2026		Bond Future	144.7871	144.7871	144.3708	144.3708	0.288	0.0000	0.0000
2026/06/02	2046	05/11/2026	125.48 Call	Bond Future	19307.1200	19.3071	18890.8000	18.8908	2.156	0.0000	0.0000
2026/06/02	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2046	04/02/2027		Bond Future	147.6371	147.6371	147.2124	147.2124	0.288	0.0000	0.0000
2026/06/02	2046	04/02/2027	131.09 Call	Bond Future	16547.0800	16.5471	16122.3900	16.1224	2.567	0.0000	0.0000
2026/06/02	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2046	06/05/2027		Bond Future	148.1914	148.1914	147.7572	147.7572	0.293	0.0000	0.0000
2026/06/02	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2046	06/05/2027	148.99 Put	Bond Future	798.5900	0.7986	1232.7600	1.2328	54.367	0.0000	0.0000
2026/06/02	2046	05/08/2027		Bond Future	151.0240	151.0240	150.5820	150.5820	0.293	0.0000	0.0000
2026/06/02	2046	05/08/2027	149.17 Call	Bond Future	1853.9500	1.8540	1412.0400	1.4120	23.836	0.0000	0.0000
2026/06/02	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2050	06/08/2026		Bond Future	146.4891	146.4891	146.5052	146.5052	0.011	0.0000	0.0000
2026/06/02	2050	06/08/2026	123.27 Call	Bond Future	23219.0600	23.2191	23235.2000	23.2352	0.070	0.0000	0.0000
2026/06/02	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2050	05/11/2026		Bond Future	149.2056	149.2056	149.2219	149.2219	0.011	0.0000	0.0000
2026/06/02	2050	05/11/2026	123.84 Call	Bond Future	25365.6200	25.3656	25381.9400	25.3819	0.064	0.0000	0.0000
2026/06/02	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2050	04/02/2027		Bond Future	149.6199	149.6199	149.6352	149.6352	0.010	0.0000	0.0000
2026/06/02	2050	04/02/2027	132.39 Call	Bond Future	17229.8900	17.2299	17245.2000	17.2452	0.089	0.0000	0.0000
2026/06/02	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2050	06/05/2027		Bond Future	152.6226	152.6226	152.6380	152.6380	0.010	0.0000	0.0000
2026/06/02	2050	06/05/2027	150.46 Call	Bond Future	2162.6000	2.1626	2178.0100	2.1780	0.713	0.0000	0.0000
2026/06/02	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	2050	05/08/2027		Bond Future	152.9596	152.9596	152.9751	152.9751	0.010	0.0000	0.0000
2026/06/02	2050	05/08/2027	152.97 Call	Bond Future	0.0000	0.0000	5.0800	0.0051	100.000	0.0000	0.0000
2026/06/02	2050	05/08/2027	152.97 Put	Bond Future	10.4500	0.0105	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	AL37	06/08/2026		Index Future	1289.7580	1289.7580	1293.6700	1293.6700	0.303	0.0000	0.0000
2026/06/02	AL37	05/11/2026		Index Future	1313.6190	1313.6190	1317.6010	1317.6010	0.303	0.0000	0.0000
2026/06/02	AL37	04/02/2027		Index Future	1339.1560	1339.1560	1343.2120	1343.2120	0.303	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	
2026/06/02	AL37	06/05/2027		Index Future	1365.7220	1365.7220	1369.8570	1369.8570	0.303	0.0000	0.0000
2026/06/02	AL37	05/08/2027		Index Future	1391.2870	1391.2870	1395.5030	1395.5030	0.303	0.0000	0.0000
2026/06/02	AL7T	06/08/2026		Index Future	1673.6230	1673.6230	1682.6750	1682.6750	0.541	0.0000	0.0000
2026/06/02	AL7T	05/11/2026		Index Future	1704.5850	1704.5850	1713.8030	1713.8030	0.541	0.0000	0.0000
2026/06/02	AL7T	04/02/2027		Index Future	1737.7230	1737.7230	1747.1150	1747.1150	0.540	0.0000	0.0000
2026/06/02	AL7T	06/05/2027		Index Future	1772.1950	1772.1950	1781.7720	1781.7720	0.540	0.0000	0.0000
2026/06/02	AL7T	05/08/2027		Index Future	1805.3700	1805.3700	1815.1300	1815.1300	0.541	0.0000	0.0000
2026/06/02	ALBI	06/08/2026		Index Future	1413.2940	1413.2940	1419.8140	1419.8140	0.461	0.0000	0.0000
2026/06/02	ALBI	05/11/2026		Index Future	1439.4400	1439.4400	1446.0790	1446.0790	0.461	0.0000	0.0000
2026/06/02	ALBI	04/02/2027		Index Future	1467.4230	1467.4230	1474.1870	1474.1870	0.461	0.0000	0.0000
2026/06/02	ALBI	06/05/2027		Index Future	1496.5330	1496.5330	1503.4300	1503.4300	0.461	0.0000	0.0000
2026/06/02	ALBI	05/08/2027		Index Future	1524.5480	1524.5480	1531.5770	1531.5770	0.461	0.0000	0.0000
2026/06/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	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	
2026/06/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/02	ES33	06/08/2026		Bond Future	9.0542	95.0390	8.9706	95.4490	0.924	0.0000	0.0000
2026/06/02	ES33	06/08/2026	12.02 Call	Bond Future	13170.3200	13.1703	13580.3300	13.5803	3.113	0.0000	0.0000
2026/06/02	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES33	05/11/2026		Bond Future	9.1238	93.0083	9.0362	93.4258	0.960	0.0000	0.0000
2026/06/02	ES33	05/11/2026	10.83 Call	Bond Future	7679.9200	7.6799	8097.4000	8.0974	5.436	0.0000	0.0000
2026/06/02	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES33	04/02/2027		Bond Future	9.1840	94.8396	9.0920	95.2651	1.001	0.0000	0.0000
2026/06/02	ES33	04/02/2027	9.70 Call	Bond Future	2343.0400	2.3430	2768.5300	2.7685	18.160	0.0000	0.0000
2026/06/02	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES33	06/05/2027		Bond Future	9.2360	92.9465	9.1394	93.3804	1.046	0.0000	0.0000
2026/06/02	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES33	06/05/2027	8.80 Put	Bond Future	1978.8100	1.9788	1544.9100	1.5449	21.927	0.0000	0.0000
2026/06/02	ES33	05/08/2027		Bond Future	9.3160	94.7208	9.2142	95.1633	1.093	0.0000	0.0000
2026/06/02	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	242.8300	0.2428	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	
2026/06/02	ES33	05/08/2027	9.27 Put	Bond Future	199.6200	0.1996	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/02	ES42	06/08/2026		Bond Future	9.5932	93.7288	9.5259	94.2360	0.701	0.0000	0.0000
2026/06/02	ES42	06/08/2026	12.65 Call	Bond Future	19254.4600	19.2545	19761.7100	19.7617	2.634	0.0000	0.0000
2026/06/02	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES42	05/11/2026		Bond Future	9.6530	91.2029	9.5836	91.7195	0.719	0.0000	0.0000
2026/06/02	ES42	05/11/2026	11.66 Call	Bond Future	13238.1000	13.2381	13754.6800	13.7547	3.902	0.0000	0.0000
2026/06/02	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES42	04/02/2027		Bond Future	9.7046	92.9993	9.6330	93.5258	0.738	0.0000	0.0000
2026/06/02	ES42	04/02/2027	10.29 Call	Bond Future	4139.3600	4.1394	4665.9000	4.6659	12.720	0.0000	0.0000
2026/06/02	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES42	06/05/2027		Bond Future	9.7540	90.6012	9.6800	91.1381	0.758	0.0000	0.0000
2026/06/02	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	ES42	06/05/2027	9.33 Put	Bond Future	3141.1600	3.1412	2604.2600	2.6043	17.092	0.0000	0.0000
2026/06/02	ES42	05/08/2027		Bond Future	9.8193	92.3291	9.7428	92.8766	0.779	0.0000	0.0000
2026/06/02	ES42	05/08/2027	9.84 Call	Bond Future	147.0300	0.1470	694.5700	0.6946	372.400	0.0000	0.0000
2026/06/02	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	GOVI	06/08/2026		GOVI	1386.4310	1386.4310	1392.9510	1392.9510	0.470	0.0000	0.0000
2026/06/02	GOVI	06/08/2026	1,189. Call 00	GOVI	1974310.0000	197.4310	2039510.0000	203.9510	3.302	0.0000	0.0000
2026/06/02	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	GOVI	05/11/2026		GOVI	1412.0790	1412.0790	1418.7190	1418.7190	0.470	0.0000	0.0000
2026/06/02	GOVI	05/11/2026	1,277. Call 00	GOVI	1350790.0000	135.0790	1417190.0000	141.7190	4.916	0.0000	0.0000
2026/06/02	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	GOVI	04/02/2027		GOVI	1439.5310	1439.5310	1446.2960	1446.2960	0.470	0.0000	0.0000
2026/06/02	GOVI	04/02/2027	1,369. Call 00	GOVI	705310.0000	70.5310	772960.0000	77.2960	9.592	0.0000	0.0000
2026/06/02	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	GOVI	06/05/2027		GOVI	1468.0880	1468.0880	1474.9850	1474.9850	0.470	0.0000	0.0000
2026/06/02	GOVI	06/05/2027	1,427. Call 00	GOVI	410880.0000	41.0880	479850.0000	47.9850	16.786	0.0000	0.0000
2026/06/02	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	GOVI	05/08/2027		GOVI	1495.5700	1495.5700	1502.5990	1502.5990	0.470	0.0000	0.0000
2026/06/02	GOVI	05/08/2027	1,465. Call 00	GOVI	305700.0000	30.5700	375990.0000	37.5990	22.993	0.0000	0.0000
2026/06/02	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	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	
2026/06/02	I258	06/08/2026		Bond Future	132.9385	132.9385	132.9527	132.9527	0.011	0.0000	0.0000
2026/06/02	I258	06/08/2026	112.95 Call	Bond Future	20007.5178	20.0075	20020.4194	20.0204	0.064	0.0000	0.0000
2026/06/02	I258	06/08/2026	112.95 Put	Bond Future	19.0378	0.0190	17.7494	0.0177	6.767	0.0000	0.0000
2026/06/02	I258	05/11/2026		Bond Future	135.4040	135.4040	135.4182	135.4182	0.010	0.0000	0.0000
2026/06/02	I258	05/11/2026	114.95 Call	Bond Future	20672.9568	20.6730	20682.9786	20.6830	0.048	0.0000	0.0000
2026/06/02	I258	05/11/2026	114.95 Put	Bond Future	218.9668	0.2190	214.8286	0.2148	1.890	0.0000	0.0000
2026/06/02	I258	04/02/2027		Bond Future	135.1293	135.1293	135.1426	135.1426	0.010	0.0000	0.0000
2026/06/02	I258	04/02/2027	118.90 Call	Bond Future	17248.6647	17.2487	17253.8199	17.2538	0.030	0.0000	0.0000
2026/06/02	I258	04/02/2027	118.90 Put	Bond Future	1019.4147	1.0194	1011.2699	1.0113	0.799	0.0000	0.0000
2026/06/02	I258	06/05/2027		Bond Future	137.8414	137.8414	137.8548	137.8548	0.010	0.0000	0.0000
2026/06/02	I258	06/05/2027	134.78 Call	Bond Future	8597.4596	8.5975	8595.3520	8.5954	0.025	0.0000	0.0000
2026/06/02	I258	06/05/2027	134.78 Put	Bond Future	5536.0896	5.5361	5520.5420	5.5205	0.281	0.0000	0.0000
2026/06/02	I258	05/08/2027		Bond Future	137.4686	137.4686	137.4817	137.4817	0.010	0.0000	0.0000
2026/06/02	I258	05/08/2027	138.93 Call	Bond Future	7064.0622	7.0641	7061.5822	7.0616	0.035	0.0000	0.0000
2026/06/02	I258	05/08/2027	138.93 Put	Bond Future	8525.4422	8.5254	8509.8722	8.5099	0.183	0.0000	0.0000
2026/06/02	IGOV	06/08/2026		Index Future	451.9980	451.9980	451.8630	451.8630	0.030	0.0000	0.0000
2026/06/02	IGOV	05/11/2026		Index Future	460.4690	460.4690	460.3310	460.3310	0.030	0.0000	0.0000
2026/06/02	IGOV	04/02/2027		Index Future	469.5290	469.5290	469.3870	469.3870	0.030	0.0000	0.0000
2026/06/02	IGOV	06/05/2027		Index Future	478.9480	478.9480	478.8030	478.8030	0.030	0.0000	0.0000
2026/06/02	IGOV	05/08/2027		Index Future	488.0170	488.0170	487.8700	487.8700	0.030	0.0000	0.0000
2026/06/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/02	R033	06/08/2026		Bond Future	8.3798	111.7601	8.2909	112.2295	1.061	0.0000	0.0000
2026/06/02	R033	06/08/2026	10.25 Call	Bond Future	9348.2200	9.3482	9806.4900	9.8065	4.902	0.0000	0.0000
2026/06/02	R033	06/08/2026	10.25 Put	Bond Future	42.4400	0.0424	31.2400	0.0312	26.390	0.0000	0.0000
2026/06/02	R033	05/11/2026		Bond Future	8.4256	108.7643	8.3321	109.2421	1.110	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	
2026/06/02	R033	05/11/2026	9.33 Call	Bond Future	5179.2700	5.1793	5558.9500	5.5590	7.331	0.0000	0.0000
2026/06/02	R033	05/11/2026	9.33 Put	Bond Future	691.8900	0.6919	593.6800	0.5937	14.194	0.0000	0.0000
2026/06/02	R033	04/02/2027		Bond Future	8.4562	110.8808	8.3577	111.3677	1.165	0.0000	0.0000
2026/06/02	R033	04/02/2027	8.65 Call	Bond Future	2892.1500	2.8922	3174.4800	3.1745	9.762	0.0000	0.0000
2026/06/02	R033	04/02/2027	8.65 Put	Bond Future	1942.2500	1.9423	1737.6800	1.7377	10.533	0.0000	0.0000
2026/06/02	R033	06/05/2027		Bond Future	8.4794	108.0375	8.3754	108.5339	1.226	0.0000	0.0000
2026/06/02	R033	06/05/2027	7.93 Call	Bond Future	1368.8200	1.3688	1543.9000	1.5439	12.791	0.0000	0.0000
2026/06/02	R033	06/05/2027	7.93 Put	Bond Future	4024.7500	4.0248	3703.4200	3.7034	7.984	0.0000	0.0000
2026/06/02	R033	05/08/2027		Bond Future	8.5320	110.0754	8.4218	110.5815	1.291	0.0000	0.0000
2026/06/02	R033	05/08/2027	8.54 Call	Bond Future	2767.6900	2.7677	3032.3100	3.0323	9.561	0.0000	0.0000
2026/06/02	R033	05/08/2027	8.54 Put	Bond Future	2731.0000	2.7310	2489.5100	2.4895	8.843	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.70 Put	Bond Future	5560.4100	5.5604	5074.9500	5.0750	8.731	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.70 Call	Bond Future	167.0900	0.1671	217.3700	0.2174	30.092	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.90 Put	Bond Future	4417.1600	4.4172	3965.1200	3.9651	10.234	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.90 Call	Bond Future	307.1700	0.3072	390.8700	0.3909	27.249	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.34 Call	Bond Future	1015.6500	1.0157	1218.4000	1.2184	19.963	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.34 Put	Bond Future	2371.1900	2.3712	2038.2000	2.0382	14.043	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.95 Put	Bond Future	4146.5300	4.1465	3704.8100	3.7048	10.653	0.0000	0.0000
2026/06/02	R035	06/08/2026	7.95 Call	Bond Future	354.2800	0.3543	448.3000	0.4483	26.538	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.29 Put	Bond Future	2562.1500	2.5622	2213.3300	2.2133	13.614	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.29 Call	Bond Future	898.3000	0.8983	1085.2200	1.0852	20.808	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.79 Put	Bond Future	1105.3500	1.1054	909.5100	0.9095	17.717	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.79 Call	Bond Future	2471.9600	2.4720	2811.8600	2.8119	13.750	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.39 Call	Bond Future	5219.5400	5.2195	5676.5700	5.6766	8.756	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.39 Put	Bond Future	366.4800	0.3665	287.7700	0.2878	21.477	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.71 Call	Bond Future	6847.8900	6.8479	7337.5100	7.3375	7.150	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.71 Put	Bond Future	199.6800	0.1997	153.5600	0.1536	23.097	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.21 Call	Bond Future	4336.7000	4.3367	4767.4300	4.7674	9.932	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.21 Put	Bond Future	512.8300	0.5128	407.8200	0.4078	20.477	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.71 Put	Bond Future	1274.1800	1.2742	1056.1500	1.0562	17.111	0.0000	0.0000
2026/06/02	R035	06/08/2026	8.71 Call	Bond Future	2163.7000	2.1637	2481.4100	2.4814	14.684	0.0000	0.0000
2026/06/02	R035	06/08/2026	10.22 Call	Bond Future	9496.4000	9.4964	10012.9900	10.0130	5.440	0.0000	0.0000
2026/06/02	R035	06/08/2026	10.22 Put	Bond Future	75.9000	0.0759	56.7500	0.0568	25.231	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.72 Call	Bond Future	6899.4800	6.8995	7389.8900	7.3899	7.108	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.72 Put	Bond Future	195.8700	0.1959	150.5400	0.1505	23.143	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.22 Put	Bond Future	503.3400	0.5033	399.9800	0.4000	20.535	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.22 Call	Bond Future	4384.7500	4.3848	4817.1300	4.8171	9.861	0.0000	0.0000
2026/06/02	R035	06/08/2026	10.13 Call	Bond Future	9028.8900	9.0289	9542.2600	9.5423	5.686	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	
2026/06/02	R035	06/08/2026	10.13 Put	Bond Future	89.8600	0.0899	67.4900	0.0675	24.894	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.63 Call	Bond Future	6436.1900	6.4362	6919.1000	6.9191	7.503	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.63 Put	Bond Future	232.6700	0.2327	179.8400	0.1798	22.706	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.13 Put	Bond Future	594.7600	0.5948	475.8000	0.4758	20.001	0.0000	0.0000
2026/06/02	R035	06/08/2026	9.13 Call	Bond Future	3956.6500	3.9567	4373.4300	4.3734	10.534	0.0000	0.0000
2026/06/02	R035	06/08/2026		Bond Future	8.5621	105.8406	8.4739	106.3764	1.031	0.0000	0.0000
2026/06/02	R035	06/08/2026	11.06 Call	Bond Future	13768.3900	13.7684	14301.4900	14.3015	3.872	0.0000	0.0000
2026/06/02	R035	06/08/2026	11.06 Put	Bond Future	8.5300	0.0085	5.8900	0.0059	30.950	0.0000	0.0000
2026/06/02	R035	05/11/2026		Bond Future	8.6085	103.2767	8.5165	103.8221	1.069	0.0000	0.0000
2026/06/02	R035	05/11/2026	10.03 Call	Bond Future	8429.3600	8.4294	8907.4100	8.9074	5.671	0.0000	0.0000
2026/06/02	R035	05/11/2026	10.03 Put	Bond Future	461.1500	0.4612	393.8100	0.3938	14.603	0.0000	0.0000
2026/06/02	R035	05/11/2026	9.80 Call	Bond Future	7330.1800	7.3302	7790.7500	7.7908	6.283	0.0000	0.0000
2026/06/02	R035	05/11/2026	9.80 Put	Bond Future	594.7600	0.5948	509.9400	0.5099	14.261	0.0000	0.0000
2026/06/02	R035	05/11/2026	9.30 Call	Bond Future	5028.0200	5.0280	5433.9700	5.4340	8.074	0.0000	0.0000
2026/06/02	R035	05/11/2026	9.30 Put	Bond Future	1046.3400	1.0463	906.9000	0.9069	13.326	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.80 Put	Bond Future	1855.3300	1.8553	1631.9100	1.6319	12.042	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.80 Call	Bond Future	2978.6900	2.9787	3300.6600	3.3007	10.809	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.97 Call	Bond Future	3631.5900	3.6316	3985.8000	3.9858	9.754	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.97 Put	Bond Future	1524.3900	1.5244	1333.2100	1.3332	12.541	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.47 Call	Bond Future	1888.1900	1.8882	2138.6900	2.1387	13.267	0.0000	0.0000
2026/06/02	R035	05/11/2026	8.47 Put	Bond Future	2710.7600	2.7108	2415.8700	2.4159	10.878	0.0000	0.0000
2026/06/02	R035	05/11/2026	7.97 Put	Bond Future	4661.3000	4.6613	4255.9400	4.2559	8.696	0.0000	0.0000
2026/06/02	R035	05/11/2026	7.97 Call	Bond Future	796.8500	0.7969	936.8800	0.9369	17.573	0.0000	0.0000
2026/06/02	R035	04/02/2027		Bond Future	8.6435	105.2860	8.5475	105.8418	1.111	0.0000	0.0000
2026/06/02	R035	04/02/2027	9.02 Call	Bond Future	4090.5200	4.0905	4442.6400	4.4426	8.608	0.0000	0.0000
2026/06/02	R035	04/02/2027	9.02 Put	Bond Future	1949.3800	1.9494	1745.7400	1.7457	10.446	0.0000	0.0000
2026/06/02	R035	04/02/2027	7.70 Put	Bond Future	6400.5700	6.4006	5965.1700	5.9652	6.803	0.0000	0.0000
2026/06/02	R035	04/02/2027	7.70 Call	Bond Future	767.7300	0.7677	888.0900	0.8881	15.677	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.20 Put	Bond Future	4155.7300	4.1557	3803.6300	3.8036	8.473	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.20 Call	Bond Future	1556.4800	1.5565	1760.1400	1.7601	13.085	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.85 Call	Bond Future	3460.0800	3.4601	3784.9500	3.7850	9.389	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.85 Put	Bond Future	2278.4900	2.2785	2047.6000	2.0476	10.133	0.0000	0.0000
2026/06/02	R035	04/02/2027	9.43 Call	Bond Future	5757.8700	5.7579	6164.6300	6.1646	7.064	0.0000	0.0000
2026/06/02	R035	04/02/2027	9.43 Put	Bond Future	1350.8400	1.3508	1201.8400	1.2018	11.030	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.93 Call	Bond Future	3751.7000	3.7517	4089.7100	4.0897	9.010	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.93 Put	Bond Future	2117.0700	2.1171	1899.3200	1.8993	10.285	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.43 Put	Bond Future	3364.5800	3.3646	3056.9000	3.0569	9.145	0.0000	0.0000
2026/06/02	R035	04/02/2027	8.43 Call	Bond Future	2123.7900	2.1238	2371.8700	2.3719	11.681	0.0000	0.0000
2026/06/02	R035	06/05/2027		Bond Future	8.6682	102.8694	8.5679	103.4360	1.157	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	
2026/06/02	R035	06/05/2027	8.25 Call	Bond Future	1955.0600	1.9551	2179.5400	2.1795	11.482	0.0000	0.0000
2026/06/02	R035	06/05/2027	8.25 Put	Bond Future	4345.4700	4.3455	4003.3100	4.0033	7.874	0.0000	0.0000
2026/06/02	R035	05/08/2027		Bond Future	8.7163	104.8109	8.6113	105.3886	1.205	0.0000	0.0000
2026/06/02	R035	05/08/2027	8.72 Call	Bond Future	3347.3800	3.3474	3650.0000	3.6500	9.041	0.0000	0.0000
2026/06/02	R035	05/08/2027	8.72 Put	Bond Future	3327.1600	3.3272	3052.1100	3.0521	8.267	0.0000	0.0000
2026/06/02	R038	06/08/2026		Bond Future	8.9743	117.5102	8.8863	118.1993	0.981	0.0000	0.0000
2026/06/02	R038	06/08/2026	11.77 Call	Bond Future	19158.0400	19.1580	19845.5700	19.8456	3.589	0.0000	0.0000
2026/06/02	R038	06/08/2026	11.77 Put	Bond Future	4.8000	0.0048	3.2200	0.0032	32.917	0.0000	0.0000
2026/06/02	R038	05/11/2026		Bond Future	9.0279	114.1785	8.9366	114.8800	1.012	0.0000	0.0000
2026/06/02	R038	05/11/2026	10.72 Call	Bond Future	12469.2600	12.4693	13100.0100	13.1000	5.058	0.0000	0.0000
2026/06/02	R038	05/11/2026	10.72 Put	Bond Future	496.6800	0.4967	425.9200	0.4259	14.247	0.0000	0.0000
2026/06/02	R038	04/02/2027		Bond Future	9.0713	116.4005	8.9765	117.1153	1.045	0.0000	0.0000
2026/06/02	R038	04/02/2027	9.60 Call	Bond Future	6196.2800	6.1963	6675.4600	6.6755	7.733	0.0000	0.0000
2026/06/02	R038	04/02/2027	9.60 Put	Bond Future	2321.1600	2.3212	2085.4800	2.0855	10.154	0.0000	0.0000
2026/06/02	R038	06/05/2027		Bond Future	9.1102	113.2254	9.0118	113.9543	1.080	0.0000	0.0000
2026/06/02	R038	06/05/2027	8.71 Call	Bond Future	2772.8900	2.7729	3070.3800	3.0704	10.729	0.0000	0.0000
2026/06/02	R038	06/05/2027	8.71 Put	Bond Future	5777.9800	5.7780	5346.5300	5.3465	7.467	0.0000	0.0000
2026/06/02	R038	05/08/2027		Bond Future	9.1694	115.3609	9.0670	116.1039	1.117	0.0000	0.0000
2026/06/02	R038	05/08/2027	9.15 Call	Bond Future	4513.8200	4.5138	4900.6800	4.9007	8.571	0.0000	0.0000
2026/06/02	R038	05/08/2027	9.15 Put	Bond Future	4653.9300	4.6539	4297.7700	4.2978	7.653	0.0000	0.0000
2026/06/02	R053	06/08/2026	8.10 Put	Bond Future	13882.2900	13.8823	13123.3000	13.1233	5.467	0.0000	0.0000
2026/06/02	R053	06/08/2026	8.10 Call	Bond Future	223.6300	0.2236	270.7200	0.2707	21.057	0.0000	0.0000
2026/06/02	R053	06/08/2026	8.60 Put	Bond Future	7798.7100	7.7987	7158.8300	7.1588	8.205	0.0000	0.0000
2026/06/02	R053	06/08/2026	8.60 Call	Bond Future	969.4700	0.9695	1135.6700	1.1357	17.143	0.0000	0.0000
2026/06/02	R053	06/08/2026	9.10 Call	Bond Future	3156.0200	3.1560	3538.4600	3.5385	12.118	0.0000	0.0000
2026/06/02	R053	06/08/2026	9.10 Put	Bond Future	3698.0700	3.6981	3274.4300	3.2744	11.456	0.0000	0.0000
2026/06/02	R053	06/08/2026		Bond Future	9.1451	128.8425	9.0782	129.6486	0.732	0.0000	0.0000
2026/06/02	R053	06/08/2026	12.28 Call	Bond Future	29737.6100	29.7376	30541.9600	30.5420	2.705	0.0000	0.0000
2026/06/02	R053	06/08/2026	12.28 Put	Bond Future	6.3900	0.0064	4.6600	0.0047	27.074	0.0000	0.0000
2026/06/02	R053	06/08/2026	9.60 Call	Bond Future	6863.8300	6.8638	7440.6000	7.4406	8.403	0.0000	0.0000
2026/06/02	R053	06/08/2026	9.60 Put	Bond Future	1608.4000	1.6084	1379.0900	1.3791	14.257	0.0000	0.0000
2026/06/02	R053	05/11/2026		Bond Future	9.1873	125.3401	9.1185	126.1608	0.749	0.0000	0.0000
2026/06/02	R053	05/11/2026	11.21 Call	Bond Future	21159.3200	21.1593	21913.2200	21.9132	3.563	0.0000	0.0000
2026/06/02	R053	05/11/2026	11.21 Put	Bond Future	594.9300	0.5949	528.1700	0.5282	11.221	0.0000	0.0000
2026/06/02	R053	04/02/2027		Bond Future	9.2219	127.7793	9.1512	128.6155	0.767	0.0000	0.0000
2026/06/02	R053	04/02/2027	9.99 Call	Bond Future	11599.9800	11.6000	12199.6000	12.1996	5.169	0.0000	0.0000
2026/06/02	R053	04/02/2027	9.99 Put	Bond Future	3093.8800	3.0939	2857.3400	2.8573	7.645	0.0000	0.0000
2026/06/02	R053	06/05/2027		Bond Future	9.2528	124.4517	9.1801	125.3043	0.785	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	
2026/06/02	R053	06/05/2027	8.92 Call	Bond Future	4860.0200	4.8600	5226.9800	5.2270	7.551	0.0000	0.0000
2026/06/02	R053	06/05/2027	8.92 Put	Bond Future	8846.7200	8.8467	8361.0800	8.3611	5.489	0.0000	0.0000
2026/06/02	R053	05/08/2027		Bond Future	9.2972	126.7992	9.2224	127.6683	0.805	0.0000	0.0000
2026/06/02	R053	05/08/2027	9.28 Call	Bond Future	7345.3400	7.3453	7801.0600	7.8011	6.204	0.0000	0.0000
2026/06/02	R053	05/08/2027	9.28 Put	Bond Future	7544.0900	7.5441	7130.7000	7.1307	5.480	0.0000	0.0000
2026/06/02	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/02	R186	06/08/2026	8.57 Call	Bond Future	45.7300	0.0457	45.3800	0.0454	0.765	0.0000	0.0000
2026/06/02	R186	06/08/2026	8.57 Put	Bond Future	45.7300	0.0457	45.3800	0.0454	0.765	0.0000	0.0000
2026/06/02	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/02	R186	05/11/2026	8.12 Call	Bond Future	34.9300	0.0349	34.8200	0.0348	0.315	0.0000	0.0000
2026/06/02	R186	05/11/2026	8.12 Put	Bond Future	34.9300	0.0349	34.8200	0.0348	0.315	0.0000	0.0000
2026/06/02	R202	06/08/2026		Bond Future	300.0246	300.0246	299.8609	299.8609	0.055	0.0000	0.0000
2026/06/02	R202	06/08/2026	278.86 Call	Bond Future	21164.6300	21.1646	21000.8800	21.0009	0.774	0.0000	0.0000
2026/06/02	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R202	05/11/2026		Bond Future	305.5883	305.5883	305.4213	305.4213	0.055	0.0000	0.0000
2026/06/02	R202	05/11/2026	280.46 Call	Bond Future	25128.2700	25.1283	24961.2600	24.9613	0.665	0.0000	0.0000
2026/06/02	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R202	04/02/2027		Bond Future	306.0281	306.0281	305.8552	305.8552	0.056	0.0000	0.0000
2026/06/02	R202	04/02/2027	294.73 Call	Bond Future	11298.0800	11.2981	11125.2100	11.1252	1.530	0.0000	0.0000
2026/06/02	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R202	06/05/2027		Bond Future	312.1694	312.1694	311.9929	311.9929	0.057	0.0000	0.0000
2026/06/02	R202	06/05/2027	306.99 Call	Bond Future	5179.3800	5.1794	5002.8500	5.0029	3.408	0.0000	0.0000
2026/06/02	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R202	05/08/2027		Bond Future	312.4335	312.4335	312.2530	312.2530	0.058	0.0000	0.0000
2026/06/02	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R202	05/08/2027	312.97 Put	Bond Future	536.5200	0.5365	717.0500	0.7171	33.648	0.0000	0.0000
2026/06/02	R209	06/08/2026		Bond Future	8.7379	86.2936	8.6551	86.7712	0.947	0.0000	0.0000
2026/06/02	R209	06/08/2026	11.39 Call	Bond Future	13633.8000	13.6338	14109.4100	14.1094	3.488	0.0000	0.0000
2026/06/02	R209	06/08/2026	11.39 Put	Bond Future	6.6800	0.0067	4.7100	0.0047	29.491	0.0000	0.0000
2026/06/02	R209	05/11/2026		Bond Future	8.7830	84.7222	8.6971	85.2084	0.977	0.0000	0.0000
2026/06/02	R209	05/11/2026	10.32 Call	Bond Future	8555.8400	8.5558	8985.6800	8.9857	5.024	0.0000	0.0000
2026/06/02	R209	05/11/2026	10.32 Put	Bond Future	420.6900	0.4207	364.3400	0.3643	13.395	0.0000	0.0000
2026/06/02	R209	04/02/2027		Bond Future	8.8175	86.3707	8.7285	86.8661	1.010	0.0000	0.0000
2026/06/02	R209	04/02/2027	9.28 Call	Bond Future	4323.9600	4.3240	4647.4400	4.6474	7.481	0.0000	0.0000
2026/06/02	R209	04/02/2027	9.28 Put	Bond Future	1808.2600	1.8083	1636.3300	1.6363	9.508	0.0000	0.0000
2026/06/02	R209	04/02/2027	8.96 Call	Bond Future	3183.2700	3.1833	3462.5400	3.4625	8.773	0.0000	0.0000
2026/06/02	R209	04/02/2027	8.96 Put	Bond Future	2397.7800	2.3978	2181.6400	2.1816	9.014	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	
2026/06/02	R209	04/02/2027	8.03 Put	Bond Future	5492.7000	5.4927	5127.9800	5.1280	6.640	0.0000	0.0000
2026/06/02	R209	04/02/2027	8.03 Call	Bond Future	979.6800	0.9797	1110.3700	1.1104	13.340	0.0000	0.0000
2026/06/02	R209	06/05/2027		Bond Future	8.8472	84.9324	8.7547	85.4374	1.045	0.0000	0.0000
2026/06/02	R209	06/05/2027	8.41 Call	Bond Future	1927.6500	1.9277	2126.8000	2.1268	10.331	0.0000	0.0000
2026/06/02	R209	06/05/2027	8.41 Put	Bond Future	4350.7100	4.3507	4044.7800	4.0448	7.032	0.0000	0.0000
2026/06/02	R209	06/05/2027	9.32 Call	Bond Future	4659.5100	4.6595	4984.1800	4.9842	6.968	0.0000	0.0000
2026/06/02	R209	06/05/2027	9.32 Put	Bond Future	2133.9500	2.1340	1953.5400	1.9535	8.454	0.0000	0.0000
2026/06/02	R209	06/05/2027	8.25 Put	Bond Future	4930.1600	4.9302	4600.7300	4.6007	6.682	0.0000	0.0000
2026/06/02	R209	06/05/2027	8.25 Call	Bond Future	1598.4200	1.5984	1774.0700	1.7741	10.989	0.0000	0.0000
2026/06/02	R209	05/08/2027		Bond Future	8.8968	86.5353	8.8007	87.0502	1.081	0.0000	0.0000
2026/06/02	R209	05/08/2027	8.87 Call	Bond Future	3257.3300	3.2573	3523.5900	3.5236	8.174	0.0000	0.0000
2026/06/02	R209	05/08/2027	8.87 Put	Bond Future	3400.6500	3.4007	3152.0000	3.1520	7.312	0.0000	0.0000
2026/06/02	R210	06/08/2026		Bond Future	267.2879	267.2879	267.4514	267.4514	0.061	0.0000	0.0000
2026/06/02	R210	06/08/2026	259.84 Call	Bond Future	7447.9200	7.4479	7611.4300	7.6114	2.195	0.0000	0.0000
2026/06/02	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R210	05/11/2026		Bond Future	268.6761	268.6761	268.8418	268.8418	0.062	0.0000	0.0000
2026/06/02	R210	05/11/2026	253.33 Call	Bond Future	15346.1300	15.3461	15511.7800	15.5118	1.079	0.0000	0.0000
2026/06/02	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R210	04/02/2027		Bond Future	273.9645	273.9645	274.1327	274.1327	0.061	0.0000	0.0000
2026/06/02	R210	04/02/2027	266.03 Call	Bond Future	7934.4500	7.9345	8102.6700	8.1027	2.120	0.0000	0.0000
2026/06/02	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R210	06/05/2027		Bond Future	275.8111	275.8111	275.9815	275.9815	0.062	0.0000	0.0000
2026/06/02	R210	06/05/2027	271.13 Call	Bond Future	4681.0800	4.6811	4851.4900	4.8515	3.640	0.0000	0.0000
2026/06/02	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R210	05/08/2027		Bond Future	281.0841	281.0841	281.2586	281.2586	0.062	0.0000	0.0000
2026/06/02	R210	05/08/2027	276.01 Call	Bond Future	5074.1300	5.0741	5248.5600	5.2486	3.438	0.0000	0.0000
2026/06/02	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R213	06/08/2026		Bond Future	8.1421	98.8596	8.0629	99.1487	0.973	0.0000	0.0000
2026/06/02	R213	06/08/2026	9.69 Call	Bond Future	5495.8000	5.4958	5772.7200	5.7727	5.039	0.0000	0.0000
2026/06/02	R213	06/08/2026	9.69 Put	Bond Future	52.3700	0.0524	40.1500	0.0402	23.334	0.0000	0.0000
2026/06/02	R213	05/11/2026		Bond Future	8.1880	97.1188	8.1035	97.4131	1.032	0.0000	0.0000
2026/06/02	R213	05/11/2026	8.75 Call	Bond Future	2631.0000	2.6310	2838.9500	2.8390	7.904	0.0000	0.0000
2026/06/02	R213	05/11/2026	8.75 Put	Bond Future	701.5500	0.7016	615.1900	0.6152	12.310	0.0000	0.0000
2026/06/02	R213	04/02/2027		Bond Future	8.2152	99.0082	8.1246	99.3079	1.102	0.0000	0.0000
2026/06/02	R213	04/02/2027	8.14 Call	Bond Future	1394.0100	1.3940	1540.0200	1.5400	10.474	0.0000	0.0000
2026/06/02	R213	04/02/2027	8.14 Put	Bond Future	1642.7100	1.6427	1488.9600	1.4890	9.360	0.0000	0.0000
2026/06/02	R213	06/05/2027		Bond Future	8.2252	97.4189	8.1279	97.7244	1.183	0.0000	0.0000
2026/06/02	R213	06/05/2027	7.56 Call	Bond Future	708.8700	0.7089	802.4500	0.8025	13.201	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	
2026/06/02	R213	06/05/2027	7.56 Put	Bond Future	2822.2000	2.8222	2610.2200	2.6102	7.511	0.0000	0.0000
2026/06/02	R213	06/05/2027	9.25 Call	Bond Future	3899.4800	3.8995	4129.5200	4.1295	5.899	0.0000	0.0000
2026/06/02	R213	06/05/2027	9.25 Put	Bond Future	751.1200	0.7511	675.6000	0.6756	10.054	0.0000	0.0000
2026/06/02	R213	06/05/2027	8.13 Put	Bond Future	1788.9300	1.7889	1631.9500	1.6320	8.775	0.0000	0.0000
2026/06/02	R213	06/05/2027	8.13 Call	Bond Future	1489.8500	1.4899	1638.4300	1.6384	9.973	0.0000	0.0000
2026/06/02	R213	05/08/2027		Bond Future	8.2738	99.2582	8.1686	99.5698	1.272	0.0000	0.0000
2026/06/02	R213	05/08/2027	8.27 Call	Bond Future	1719.5400	1.7195	1880.1800	1.8802	9.342	0.0000	0.0000
2026/06/02	R213	05/08/2027	8.27 Put	Bond Future	1730.8300	1.7308	1579.8600	1.5799	8.722	0.0000	0.0000
2026/06/02	R213	05/08/2027	8.58 Call	Bond Future	2293.1800	2.2932	2478.3800	2.4784	8.076	0.0000	0.0000
2026/06/02	R213	05/08/2027	8.58 Put	Bond Future	1393.6600	1.3937	1267.2500	1.2673	9.070	0.0000	0.0000
2026/06/02	R213	05/08/2027	7.95 Put	Bond Future	2183.9000	2.1839	2004.7800	2.0048	8.202	0.0000	0.0000
2026/06/02	R213	05/08/2027	7.95 Call	Bond Future	1221.2300	1.2212	1353.7200	1.3537	10.849	0.0000	0.0000
2026/06/02	R214	06/08/2026		Bond Future	9.1843	81.5930	9.1172	82.0456	0.730	0.0000	0.0000
2026/06/02	R214	06/08/2026	11.97 Call	Bond Future	15973.5700	15.9736	16424.5100	16.4245	2.823	0.0000	0.0000
2026/06/02	R214	06/08/2026	11.97 Put	Bond Future	6.4200	0.0064	4.7500	0.0048	26.012	0.0000	0.0000
2026/06/02	R214	05/11/2026		Bond Future	9.2340	79.7898	9.1649	80.2506	0.748	0.0000	0.0000
2026/06/02	R214	05/11/2026	10.97 Call	Bond Future	10870.5100	10.8705	11283.8900	11.2839	3.803	0.0000	0.0000
2026/06/02	R214	05/11/2026	10.97 Put	Bond Future	431.8300	0.4318	384.4300	0.3844	10.977	0.0000	0.0000
2026/06/02	R214	04/02/2027		Bond Future	9.2764	81.3421	9.2052	81.8116	0.768	0.0000	0.0000
2026/06/02	R214	04/02/2027	9.90 Call	Bond Future	5893.9000	5.8939	6215.8100	6.2158	5.462	0.0000	0.0000
2026/06/02	R214	04/02/2027	9.90 Put	Bond Future	1943.2900	1.9433	1795.6900	1.7957	7.595	0.0000	0.0000
2026/06/02	R214	06/05/2027		Bond Future	9.3115	79.6562	9.2381	80.1349	0.788	0.0000	0.0000
2026/06/02	R214	06/05/2027	8.88 Call	Bond Future	2446.1800	2.4462	2637.5000	2.6375	7.821	0.0000	0.0000
2026/06/02	R214	06/05/2027	8.88 Put	Bond Future	5320.6300	5.3206	5033.2300	5.0332	5.402	0.0000	0.0000
2026/06/02	R214	05/08/2027		Bond Future	9.3627	81.1597	9.2870	81.6477	0.809	0.0000	0.0000
2026/06/02	R214	05/08/2027	9.32 Call	Bond Future	4010.9200	4.0109	4261.9700	4.2620	6.259	0.0000	0.0000
2026/06/02	R214	05/08/2027	9.32 Put	Bond Future	4285.6600	4.2857	4048.6900	4.0487	5.529	0.0000	0.0000
2026/06/02	R248	06/08/2026		Bond Future	9.2319	99.4403	9.1701	99.9967	0.670	0.0000	0.0000
2026/06/02	R248	06/08/2026	12.37 Call	Bond Future	22595.9700	22.5960	23151.0600	23.1511	2.457	0.0000	0.0000
2026/06/02	R248	06/08/2026	12.37 Put	Bond Future	4.8400	0.0048	3.6000	0.0036	25.620	0.0000	0.0000
2026/06/02	R248	06/08/2026	9.00 Call	Bond Future	1613.8700	1.6139	1816.8800	1.8169	12.579	0.0000	0.0000
2026/06/02	R248	06/08/2026	9.00 Put	Bond Future	3726.6200	3.7266	3373.3000	3.3733	9.481	0.0000	0.0000
2026/06/02	R248	06/08/2026	10.00 Call	Bond Future	7224.6100	7.2246	7675.7000	7.6757	6.244	0.0000	0.0000
2026/06/02	R248	06/08/2026	10.00 Put	Bond Future	723.6500	0.7237	618.4100	0.6184	14.543	0.0000	0.0000
2026/06/02	R248	05/11/2026		Bond Future	9.2784	96.8227	9.2148	97.3891	0.686	0.0000	0.0000
2026/06/02	R248	05/11/2026	11.31 Call	Bond Future	16060.8100	16.0608	16579.5600	16.5796	3.230	0.0000	0.0000
2026/06/02	R248	05/11/2026	11.31 Put	Bond Future	462.9000	0.4629	415.2600	0.4153	10.292	0.0000	0.0000
2026/06/02	R248	04/02/2027		Bond Future	9.3180	98.7065	9.2526	99.2836	0.702	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	
2026/06/02	R248	04/02/2027	10.11 Call	Bond Future	8870.0400	8.8700	9284.5300	9.2845	4.673	0.0000	0.0000
2026/06/02	R248	04/02/2027	10.11 Put	Bond Future	2303.7700	2.3038	2141.1000	2.1411	7.061	0.0000	0.0000
2026/06/02	R248	06/05/2027		Bond Future	9.3508	96.2228	9.2835	96.8113	0.719	0.0000	0.0000
2026/06/02	R248	06/05/2027	9.05 Call	Bond Future	3799.2900	3.7993	4057.1300	4.0571	6.787	0.0000	0.0000
2026/06/02	R248	06/05/2027	9.05 Put	Bond Future	6476.2500	6.4763	6145.6000	6.1456	5.106	0.0000	0.0000
2026/06/02	R248	05/08/2027		Bond Future	9.3980	98.0387	9.3287	98.6385	0.737	0.0000	0.0000
2026/06/02	R248	05/08/2027	9.37 Call	Bond Future	5488.7200	5.4887	5800.2400	5.8002	5.676	0.0000	0.0000
2026/06/02	R248	05/08/2027	9.37 Put	Bond Future	5730.3700	5.7304	5442.0300	5.4420	5.032	0.0000	0.0000
2026/06/02	R2R9	06/08/2026		Bond Future	9.0896	109.4241	9.0068	110.0665	0.911	0.0000	0.0000
2026/06/02	R2R9	06/08/2026	101.74 Call	Bond Future	96304.5900	96.3046	96947.0200	96.9470	0.667	0.0000	0.0000
2026/06/02	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R2R9	05/11/2026		Bond Future	9.1437	106.4486	9.0580	107.1026	0.937	0.0000	0.0000
2026/06/02	R2R9	05/11/2026	98.56 Call	Bond Future	95478.4900	95.4785	96132.5500	96.1326	0.685	0.0000	0.0000
2026/06/02	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R2R9	04/02/2027		Bond Future	9.1884	108.5201	9.0996	109.1865	0.966	0.0000	0.0000
2026/06/02	R2R9	04/02/2027	9.89 Call	Bond Future	7105.2600	7.1053	7576.2600	7.5763	6.629	0.0000	0.0000
2026/06/02	R2R9	04/02/2027	9.89 Put	Bond Future	2037.6700	2.0377	1842.2900	1.8423	9.588	0.0000	0.0000
2026/06/02	R2R9	06/05/2027		Bond Future	9.2288	105.6930	9.1369	106.3725	0.996	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	8.83 Call	Bond Future	2826.7900	2.8268	3105.1500	3.1052	9.847	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	8.83 Put	Bond Future	5819.2500	5.8193	5418.1300	5.4181	6.893	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	9.64 Call	Bond Future	6073.9200	6.0739	6500.4100	6.5004	7.022	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	9.64 Put	Bond Future	3108.7600	3.1088	2855.7700	2.8558	8.138	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	8.94 Put	Bond Future	5336.5700	5.3366	4957.1000	4.9571	7.111	0.0000	0.0000
2026/06/02	R2R9	06/05/2027	8.94 Call	Bond Future	3181.1500	3.1812	3481.1600	3.4812	9.431	0.0000	0.0000
2026/06/02	R2R9	05/08/2027		Bond Future	9.2883	107.6866	9.1929	108.3793	1.028	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.26 Call	Bond Future	4527.0900	4.5271	4886.2800	4.8863	7.934	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.26 Put	Bond Future	4731.8300	4.7318	4398.3000	4.3983	7.049	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.68 Call	Bond Future	6335.9300	6.3359	6762.4700	6.7625	6.732	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.68 Put	Bond Future	3558.4600	3.5585	3292.2800	3.2923	7.480	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	8.90 Put	Bond Future	6110.0300	6.1100	5712.1900	5.7122	6.511	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	8.90 Call	Bond Future	3251.5100	3.2515	3546.3900	3.5464	9.069	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.53 Call	Bond Future	5657.6100	5.6576	6061.4400	6.0614	7.138	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	9.53 Put	Bond Future	3931.4600	3.9315	3642.5700	3.6426	7.348	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	8.82 Put	Bond Future	6467.2700	6.4673	6054.9400	6.0549	6.376	0.0000	0.0000
2026/06/02	R2R9	05/08/2027	8.82 Call	Bond Future	3006.3900	3.0064	3286.7800	3.2868	9.326	0.0000	0.0000
2026/06/02	R4R2	06/08/2026		Bond Future	9.2646	110.7176	9.2024	111.2539	0.671	0.0000	0.0000
2026/06/02	R4R2	06/08/2026	102.06 Call	Bond Future	97300.3700	97.3004	97836.6700	97.8367	0.551	0.0000	0.0000
2026/06/02	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	
2026/06/02	R4R2	05/11/2026		Bond Future	9.3190	107.6397	9.2549	108.1857	0.688	0.0000	0.0000
2026/06/02	R4R2	05/11/2026	98.76 Call	Bond Future	96417.1400	96.4171	96963.0900	96.9631	0.566	0.0000	0.0000
2026/06/02	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	R4R2	04/02/2027		Bond Future	9.3649	109.7344	9.2986	110.2908	0.707	0.0000	0.0000
2026/06/02	R4R2	04/02/2027	10.13 Call	Bond Future	8377.4300	8.3774	8772.8500	8.7729	4.720	0.0000	0.0000
2026/06/02	R4R2	04/02/2027	10.13 Put	Bond Future	2251.3800	2.2514	2090.4900	2.0905	7.146	0.0000	0.0000
2026/06/02	R4R2	06/05/2027		Bond Future	9.4069	106.8053	9.3385	107.3725	0.727	0.0000	0.0000
2026/06/02	R4R2	06/05/2027	9.00 Call	Bond Future	3230.9200	3.2309	3460.6500	3.4607	7.110	0.0000	0.0000
2026/06/02	R4R2	06/05/2027	9.00 Put	Bond Future	6669.9400	6.6699	6332.4800	6.3325	5.059	0.0000	0.0000
2026/06/02	R4R2	05/08/2027		Bond Future	9.4660	108.8198	9.3952	109.3981	0.748	0.0000	0.0000
2026/06/02	R4R2	05/08/2027	9.44 Call	Bond Future	5219.4100	5.2194	5517.8000	5.5178	5.717	0.0000	0.0000
2026/06/02	R4R2	05/08/2027	9.44 Put	Bond Future	5430.9900	5.4310	5151.1400	5.1511	5.153	0.0000	0.0000
2026/06/02	RR87	06/08/2026		Bond Future	7.3057	100.8555	7.2294	100.8825	1.044	0.0000	0.0000
2026/06/02	RR87	06/08/2026	6.53 Call	Bond Future	1.2018	0.0012	1.9125	0.0019	59.138	0.0000	0.0000
2026/06/02	RR87	06/08/2026	6.53 Put	Bond Future	275.5518	0.2756	249.3425	0.2493	9.512	0.0000	0.0000
2026/06/02	RR87	05/11/2026		Bond Future	6.9197	102.7017	6.6815	102.7290	3.442	0.0000	0.0000
2026/06/02	RR87	05/11/2026	5.27 Call	Bond Future	0.0152	0.0000	0.0692	0.0001	355.599	0.0000	0.0000
2026/06/02	RR87	05/11/2026	5.27 Put	Bond Future	189.2052	0.1892	161.9892	0.1620	14.384	0.0000	0.0000
2026/06/02	RR88	06/08/2026		Bond Future	7.6682	104.2915	7.6100	104.3611	0.759	0.0000	0.0000
2026/06/02	RR88	06/08/2026	6.79 Call	Bond Future	4.2017	0.0042	5.7204	0.0057	36.143	0.0000	0.0000
2026/06/02	RR88	06/08/2026	6.79 Put	Bond Future	1059.4917	1.0595	991.4604	0.9915	6.421	0.0000	0.0000
2026/06/02	RR88	05/11/2026		Bond Future	7.7046	105.5564	7.6327	105.6311	0.933	0.0000	0.0000
2026/06/02	RR88	05/11/2026	6.71 Call	Bond Future	18.6388	0.0186	23.6094	0.0236	26.668	0.0000	0.0000
2026/06/02	RR88	05/11/2026	6.71 Put	Bond Future	1059.2688	1.0593	989.5094	0.9895	6.586	0.0000	0.0000
2026/06/02	RR88	04/02/2027		Bond Future	7.6515	103.7577	7.5581	103.8359	1.220	0.0000	0.0000
2026/06/02	RR88	04/02/2027	7.78 Call	Bond Future	406.9460	0.4069	450.6917	0.4507	10.750	0.0000	0.0000
2026/06/02	RR88	04/02/2027	7.78 Put	Bond Future	299.4360	0.2994	264.9317	0.2649	11.523	0.0000	0.0000
2026/06/02	RR88	06/05/2027		Bond Future	7.4948	105.8177	7.3621	105.8974	1.771	0.0000	0.0000
2026/06/02	RR88	06/05/2027	7.89 Call	Bond Future	440.6439	0.4406	491.2942	0.4913	11.495	0.0000	0.0000
2026/06/02	RR88	06/05/2027	7.89 Put	Bond Future	204.1139	0.2041	175.1042	0.1751	14.213	0.0000	0.0000
2026/06/02	RR88	05/08/2027		Bond Future	7.3954	102.5084	7.1699	102.5899	3.049	0.0000	0.0000
2026/06/02	RR88	05/08/2027	8.07 Call	Bond Future	350.8255	0.3508	408.3361	0.4083	16.393	0.0000	0.0000
2026/06/02	RR88	05/08/2027	8.07 Put	Bond Future	107.8355	0.1078	83.8761	0.0839	22.218	0.0000	0.0000
2026/06/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/02	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	
2026/06/02	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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