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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2026 TO 03/06/2026

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
2026/06/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/03	2029	06/08/2026		Bond Future	150.4731	150.4731	150.3522	0.080	0.0000	0.0000
2026/06/03	2029	06/08/2026	144.10 Call	Bond Future	6373.0900	6.3731	6252.1500	1.898	0.0000	0.0000
2026/06/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2029	05/11/2026		Bond Future	151.7650	151.7650	151.6412	0.082	0.0000	0.0000
2026/06/03	2029	05/11/2026	147.56 Call	Bond Future	4205.0100	4.2050	4081.2100	2.944	0.0000	0.0000
2026/06/03	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/03	2029	04/02/2027		Bond Future	154.7516	154.7516	154.6242	154.6242	0.082	0.0000	0.0000
2026/06/03	2029	04/02/2027	149.72 Call	Bond Future	5031.6300	5.0316	4904.2400	4.9042	2.532	0.0000	0.0000
2026/06/03	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2029	06/05/2027		Bond Future	156.3236	156.3236	156.1929	156.1929	0.084	0.0000	0.0000
2026/06/03	2029	06/05/2027	153.32 Call	Bond Future	3003.6400	3.0036	2872.9300	2.8729	4.352	0.0000	0.0000
2026/06/03	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2029	05/08/2027		Bond Future	159.3133	159.3133	159.1814	159.1814	0.083	0.0000	0.0000
2026/06/03	2029	05/08/2027	156.72 Call	Bond Future	2593.2900	2.5933	2461.3900	2.4614	5.086	0.0000	0.0000
2026/06/03	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2030	06/08/2026	7.21 Put	Bond Future	2210.2200	2.2102	2317.4600	2.3175	4.852	0.0000	0.0000
2026/06/03	2030	06/08/2026	7.21 Call	Bond Future	78.8900	0.0789	65.3500	0.0654	17.163	0.0000	0.0000
2026/06/03	2030	06/08/2026	7.71 Put	Bond Future	1046.1000	1.0461	1119.2900	1.1193	6.996	0.0000	0.0000
2026/06/03	2030	06/08/2026	7.71 Call	Bond Future	433.2500	0.4333	385.6600	0.3857	10.984	0.0000	0.0000
2026/06/03	2030	06/08/2026	8.06 Call	Bond Future	989.1400	0.9891	913.1100	0.9131	7.686	0.0000	0.0000
2026/06/03	2030	06/08/2026	8.06 Put	Bond Future	555.5300	0.5555	600.2800	0.6003	8.055	0.0000	0.0000
2026/06/03	2030	06/08/2026		Bond Future	7.9144	100.5113	7.9549	100.3905	0.511	0.0000	0.0000
2026/06/03	2030	06/08/2026	9.22 Call	Bond Future	3862.7200	3.8627	3746.5400	3.7465	3.008	0.0000	0.0000
2026/06/03	2030	06/08/2026	9.22 Put	Bond Future	55.1400	0.0551	59.7400	0.0597	8.342	0.0000	0.0000
2026/06/03	2030	05/11/2026		Bond Future	7.9452	102.3512	7.9893	102.2278	0.555	0.0000	0.0000
2026/06/03	2030	05/11/2026	8.39 Call	Bond Future	1844.1400	1.8441	1758.5000	1.7585	4.644	0.0000	0.0000
2026/06/03	2030	05/11/2026	8.39 Put	Bond Future	608.3300	0.6083	646.0700	0.6461	6.204	0.0000	0.0000
2026/06/03	2030	04/02/2027		Bond Future	7.9466	100.3343	7.9952	100.2077	0.612	0.0000	0.0000
2026/06/03	2030	04/02/2027	7.82 Call	Bond Future	969.3400	0.9693	910.0900	0.9101	6.112	0.0000	0.0000
2026/06/03	2030	04/02/2027	7.82 Put	Bond Future	1300.0000	1.3000	1367.3700	1.3674	5.182	0.0000	0.0000
2026/06/03	2030	06/05/2027		Bond Future	7.9436	102.3264	7.9974	102.1968	0.677	0.0000	0.0000
2026/06/03	2030	06/05/2027	7.27 Call	Bond Future	488.7900	0.4888	451.5500	0.4516	7.619	0.0000	0.0000
2026/06/03	2030	06/05/2027	7.27 Put	Bond Future	2129.5700	2.1296	2221.8500	2.2219	4.333	0.0000	0.0000
2026/06/03	2030	05/08/2027		Bond Future	7.9933	100.2495	8.0529	100.1183	0.745	0.0000	0.0000
2026/06/03	2030	05/08/2027	8.11 Call	Bond Future	1382.5900	1.3826	1311.5700	1.3116	5.137	0.0000	0.0000
2026/06/03	2030	05/08/2027	8.11 Put	Bond Future	1126.0000	1.1260	1186.1100	1.1861	5.338	0.0000	0.0000
2026/06/03	2031	06/08/2026		Bond Future	116.5865	116.5865	116.6695	116.6695	0.071	0.0000	0.0000
2026/06/03	2031	06/08/2026	113.81 Call	Bond Future	2833.4500	2.8335	2909.2400	2.9092	2.675	0.0000	0.0000
2026/06/03	2031	06/08/2026	113.81 Put	Bond Future	56.9300	0.0569	49.7500	0.0498	12.612	0.0000	0.0000
2026/06/03	2031	05/11/2026		Bond Future	118.7485	118.7485	118.8326	118.8326	0.071	0.0000	0.0000
2026/06/03	2031	05/11/2026	111.49 Call	Bond Future	7259.9200	7.2599	7343.7900	7.3438	1.155	0.0000	0.0000
2026/06/03	2031	05/11/2026	111.49 Put	Bond Future	1.4100	0.0014	1.2200	0.0012	13.475	0.0000	0.0000
2026/06/03	2031	04/02/2027		Bond Future	118.5890	118.5890	118.6736	118.6736	0.071	0.0000	0.0000
2026/06/03	2031	04/02/2027	116.18 Call	Bond Future	2751.9000	2.7519	2817.9800	2.8180	2.401	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	
2026/06/03	2031	04/02/2027	116.18 Put	Bond Future	342.9200	0.3429	324.4200	0.3244	5.395	0.0000	0.0000
2026/06/03	2031	06/05/2027		Bond Future	120.9691	120.9691	121.0550	121.0550	0.071	0.0000	0.0000
2026/06/03	2031	06/05/2027	116.87 Call	Bond Future	4231.9300	4.2319	4309.5100	4.3095	1.833	0.0000	0.0000
2026/06/03	2031	06/05/2027	116.87 Put	Bond Future	132.8200	0.1328	124.5400	0.1245	6.234	0.0000	0.0000
2026/06/03	2031	05/08/2027		Bond Future	120.7278	120.7278	120.8158	120.8158	0.073	0.0000	0.0000
2026/06/03	2031	05/08/2027	121.41 Call	Bond Future	1011.5000	1.0115	1047.7400	1.0477	3.583	0.0000	0.0000
2026/06/03	2031	05/08/2027	121.41 Put	Bond Future	1693.6900	1.6937	1641.9600	1.6420	3.054	0.0000	0.0000
2026/06/03	2032	06/08/2026		Bond Future	8.2058	103.2004	8.2301	103.0923	0.296	0.0000	0.0000
2026/06/03	2032	06/08/2026	10.12 Call	Bond Future	8111.5500	8.1116	8004.0200	8.0040	1.326	0.0000	0.0000
2026/06/03	2032	06/08/2026	10.12 Put	Bond Future	28.5300	0.0285	29.1300	0.0291	2.103	0.0000	0.0000
2026/06/03	2032	05/11/2026		Bond Future	8.2464	100.9301	8.2723	100.8196	0.313	0.0000	0.0000
2026/06/03	2032	05/11/2026	9.16 Call	Bond Future	4383.7400	4.3837	4291.5800	4.2916	2.102	0.0000	0.0000
2026/06/03	2032	05/11/2026	9.16 Put	Bond Future	564.2100	0.5642	582.5900	0.5826	3.258	0.0000	0.0000
2026/06/03	2032	04/02/2027		Bond Future	8.2697	102.8938	8.2973	102.7803	0.334	0.0000	0.0000
2026/06/03	2032	04/02/2027	8.48 Call	Bond Future	2434.7200	2.4347	2365.6000	2.3656	2.839	0.0000	0.0000
2026/06/03	2032	04/02/2027	8.48 Put	Bond Future	1573.5700	1.5736	1617.9700	1.6180	2.822	0.0000	0.0000
2026/06/03	2032	06/05/2027		Bond Future	8.2842	100.7744	8.3136	100.6583	0.355	0.0000	0.0000
2026/06/03	2032	06/05/2027	7.80 Call	Bond Future	1210.7300	1.2107	1166.4900	1.1665	3.654	0.0000	0.0000
2026/06/03	2032	06/05/2027	7.80 Put	Bond Future	3147.0400	3.1470	3218.9400	3.2189	2.285	0.0000	0.0000
2026/06/03	2032	05/08/2027		Bond Future	8.3307	102.6762	8.3618	102.5586	0.374	0.0000	0.0000
2026/06/03	2032	05/08/2027	8.42 Call	Bond Future	2423.8900	2.4239	2358.9100	2.3589	2.681	0.0000	0.0000
2026/06/03	2032	05/08/2027	8.42 Put	Bond Future	2087.1300	2.0871	2139.6700	2.1397	2.517	0.0000	0.0000
2026/06/03	2033	06/08/2026		Bond Future	146.7442	146.7442	146.6995	146.6995	0.030	0.0000	0.0000
2026/06/03	2033	06/08/2026	134.25 Call	Bond Future	12494.2300	12.4942	12449.4900	12.4495	0.358	0.0000	0.0000
2026/06/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2033	05/11/2026		Bond Future	147.8639	147.8639	147.8178	147.8178	0.031	0.0000	0.0000
2026/06/03	2033	05/11/2026	137.26 Call	Bond Future	10603.9000	10.6039	10557.7600	10.5578	0.435	0.0000	0.0000
2026/06/03	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2033	04/02/2027		Bond Future	150.7736	150.7736	150.7255	150.7255	0.032	0.0000	0.0000
2026/06/03	2033	04/02/2027	142.71 Call	Bond Future	8063.6200	8.0636	8015.5000	8.0155	0.597	0.0000	0.0000
2026/06/03	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2033	06/05/2027		Bond Future	152.1602	152.1602	152.1104	152.1104	0.033	0.0000	0.0000
2026/06/03	2033	06/05/2027	151.21 Call	Bond Future	950.2100	0.9502	900.4200	0.9004	5.240	0.0000	0.0000
2026/06/03	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2033	05/08/2027		Bond Future	155.0704	155.0704	155.0209	155.0209	0.032	0.0000	0.0000
2026/06/03	2033	05/08/2027	153.15 Call	Bond Future	1920.3900	1.9204	1870.8900	1.8709	2.578	0.0000	0.0000
2026/06/03	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	
2026/06/03	2037	06/08/2026	9.30 Call	Bond Future	4013.5000	4.0135	4011.2900	4.0113	0.055	0.0000	0.0000
2026/06/03	2037	06/08/2026	9.30 Put	Bond Future	734.5600	0.7346	719.4300	0.7194	2.060	0.0000	0.0000
2026/06/03	2037	06/08/2026	11.30 Call	Bond Future	14947.6400	14.9476	14959.8100	14.9598	0.081	0.0000	0.0000
2026/06/03	2037	06/08/2026	11.30 Put	Bond Future	10.1900	0.0102	9.4400	0.0094	7.360	0.0000	0.0000
2026/06/03	2037	06/08/2026	10.70 Call	Bond Future	11710.2000	11.7102	11720.2100	11.7202	0.085	0.0000	0.0000
2026/06/03	2037	06/08/2026	10.70 Put	Bond Future	55.4500	0.0555	52.5400	0.0525	5.248	0.0000	0.0000
2026/06/03	2037	06/08/2026	10.02 Put	Bond Future	191.4100	0.1914	184.4000	0.1844	3.662	0.0000	0.0000
2026/06/03	2037	06/08/2026	10.02 Call	Bond Future	7908.5700	7.9086	7914.4800	7.9145	0.075	0.0000	0.0000
2026/06/03	2037	06/08/2026		Bond Future	8.7965	98.2699	8.7946	98.2828	0.022	0.0000	0.0000
2026/06/03	2037	06/08/2026	11.71 Call	Bond Future	17085.6100	17.0856	17098.2900	17.0983	0.074	0.0000	0.0000
2026/06/03	2037	06/08/2026	11.71 Put	Bond Future	2.6500	0.0027	2.4100	0.0024	9.057	0.0000	0.0000
2026/06/03	2037	05/11/2026		Bond Future	8.8410	100.0688	8.8391	100.0815	0.022	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.62 Call	Bond Future	11112.5100	11.1125	11119.9100	11.1199	0.067	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.62 Put	Bond Future	341.2800	0.3413	335.9900	0.3360	1.550	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.83 Call	Bond Future	12205.5900	12.2056	12213.7600	12.2138	0.067	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.83 Put	Bond Future	270.0600	0.2701	265.5400	0.2655	1.674	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.23 Call	Bond Future	9083.9400	9.0839	9089.6100	9.0896	0.062	0.0000	0.0000
2026/06/03	2037	05/11/2026	10.23 Put	Bond Future	532.3000	0.5323	525.2800	0.5253	1.319	0.0000	0.0000
2026/06/03	2037	05/11/2026	9.46 Put	Bond Future	1265.1600	1.2652	1253.9800	1.2540	0.884	0.0000	0.0000
2026/06/03	2037	05/11/2026	9.46 Call	Bond Future	5205.6000	5.2056	5207.1100	5.2071	0.029	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.81 Call	Bond Future	7106.0800	7.1061	7109.6300	7.1096	0.050	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.81 Put	Bond Future	1338.8500	1.3389	1330.2600	1.3303	0.642	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.31 Call	Bond Future	4818.8600	4.8189	4820.4600	4.8205	0.033	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.31 Put	Bond Future	2078.3200	2.0783	2067.7800	2.0678	0.507	0.0000	0.0000
2026/06/03	2037	04/02/2027	8.44 Put	Bond Future	4674.5800	4.6746	4661.1800	4.6612	0.287	0.0000	0.0000
2026/06/03	2037	04/02/2027	8.44 Call	Bond Future	1825.2400	1.8252	1823.9800	1.8240	0.069	0.0000	0.0000
2026/06/03	2037	04/02/2027		Bond Future	8.8752	97.7571	8.8733	97.7692	0.021	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.51 Call	Bond Future	5704.3600	5.7044	5706.7500	5.7068	0.042	0.0000	0.0000
2026/06/03	2037	04/02/2027	9.51 Put	Bond Future	1737.4200	1.7374	1727.6700	1.7277	0.561	0.0000	0.0000
2026/06/03	2037	06/05/2027		Bond Future	8.9095	99.6982	8.9076	99.7101	0.021	0.0000	0.0000
2026/06/03	2037	06/05/2027	8.58 Call	Bond Future	2508.8900	2.5089	2508.9600	2.5090	0.003	0.0000	0.0000
2026/06/03	2037	06/05/2027	8.58 Put	Bond Future	4616.2500	4.6163	4604.3400	4.6043	0.258	0.0000	0.0000
2026/06/03	2037	05/08/2027		Bond Future	8.9653	97.3207	8.9632	97.3338	0.024	0.0000	0.0000
2026/06/03	2037	05/08/2027	9.05 Call	Bond Future	4124.8600	4.1249	4127.4200	4.1274	0.062	0.0000	0.0000
2026/06/03	2037	05/08/2027	9.05 Put	Bond Future	3603.9300	3.6039	3593.4700	3.5935	0.290	0.0000	0.0000
2026/06/03	2038	06/08/2026		Bond Future	160.9610	160.9610	161.2551	161.2551	0.183	0.0000	0.0000
2026/06/03	2038	06/08/2026	144.72 Call	Bond Future	16241.0200	16.2410	16535.1100	16.5351	1.811	0.0000	0.0000
2026/06/03	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	
2026/06/03	2038	05/11/2026		Bond Future	163.9458	163.9458	164.2448	164.2448	0.182	0.0000	0.0000
2026/06/03	2038	05/11/2026	146.31 Call	Bond Future	17635.7900	17.6358	17934.8300	17.9348	1.696	0.0000	0.0000
2026/06/03	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2038	04/02/2027		Bond Future	164.9055	164.9055	165.2089	165.2089	0.184	0.0000	0.0000
2026/06/03	2038	04/02/2027	153.83 Call	Bond Future	11075.5100	11.0755	11378.9400	11.3789	2.740	0.0000	0.0000
2026/06/03	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2038	06/05/2027		Bond Future	168.2148	168.2148	168.5237	168.5237	0.184	0.0000	0.0000
2026/06/03	2038	06/05/2027	166.10 Call	Bond Future	2114.8300	2.1148	2423.7200	2.4237	14.606	0.0000	0.0000
2026/06/03	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2038	05/08/2027		Bond Future	169.1130	169.1130	169.4288	169.4288	0.187	0.0000	0.0000
2026/06/03	2038	05/08/2027	169.13 Call	Bond Future	0.0000	0.0000	298.8100	0.2988	100.000	0.0000	0.0000
2026/06/03	2038	05/08/2027	169.13 Put	Bond Future	17.0400	0.0170	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/03	2040	06/08/2026		Bond Future	9.0939	99.5668	9.0918	99.5823	0.022	0.0000	0.0000
2026/06/03	2040	06/08/2026	12.19 Call	Bond Future	20135.2400	20.1352	20150.5300	20.1505	0.076	0.0000	0.0000
2026/06/03	2040	06/08/2026	12.19 Put	Bond Future	2.2800	0.0023	2.0600	0.0021	9.649	0.0000	0.0000
2026/06/03	2040	05/11/2026		Bond Future	9.1424	101.3895	9.1404	101.4049	0.022	0.0000	0.0000
2026/06/03	2040	05/11/2026	11.06 Call	Bond Future	13457.1300	13.4571	13466.3200	13.4663	0.068	0.0000	0.0000
2026/06/03	2040	05/11/2026	11.06 Put	Bond Future	393.1800	0.3932	387.0100	0.3870	1.569	0.0000	0.0000
2026/06/03	2040	05/11/2026	11.27 Call	Bond Future	14625.7700	14.6258	14636.2000	14.6362	0.071	0.0000	0.0000
2026/06/03	2040	05/11/2026	11.27 Put	Bond Future	284.2900	0.2843	279.3600	0.2794	1.734	0.0000	0.0000
2026/06/03	2040	05/11/2026	10.67 Call	Bond Future	11208.9900	11.2090	11216.3300	11.2163	0.065	0.0000	0.0000
2026/06/03	2040	05/11/2026	10.67 Put	Bond Future	592.9100	0.5929	584.8900	0.5849	1.353	0.0000	0.0000
2026/06/03	2040	05/11/2026	9.91 Put	Bond Future	1307.9400	1.3079	1295.4700	1.2955	0.953	0.0000	0.0000
2026/06/03	2040	05/11/2026	9.91 Call	Bond Future	6856.6500	6.8567	6859.5400	6.8595	0.042	0.0000	0.0000
2026/06/03	2040	04/02/2027	10.17 Call	Bond Future	8533.5100	8.5335	8538.1400	8.5381	0.054	0.0000	0.0000
2026/06/03	2040	04/02/2027	10.17 Put	Bond Future	1570.5600	1.5706	1560.3500	1.5604	0.650	0.0000	0.0000
2026/06/03	2040	04/02/2027	9.67 Call	Bond Future	5921.1600	5.9212	5923.5400	5.9235	0.040	0.0000	0.0000
2026/06/03	2040	04/02/2027	9.67 Put	Bond Future	2392.9800	2.3930	2380.5200	2.3805	0.521	0.0000	0.0000
2026/06/03	2040	04/02/2027	8.78 Put	Bond Future	5333.5200	5.3335	5317.5000	5.3175	0.300	0.0000	0.0000
2026/06/03	2040	04/02/2027	8.78 Call	Bond Future	2283.3600	2.2834	2282.1800	2.2822	0.052	0.0000	0.0000
2026/06/03	2040	04/02/2027		Bond Future	9.1823	98.8530	9.1803	98.8679	0.022	0.0000	0.0000
2026/06/03	2040	04/02/2027	9.93 Call	Bond Future	7252.8700	7.2529	7256.4400	7.2564	0.049	0.0000	0.0000
2026/06/03	2040	04/02/2027	9.93 Put	Bond Future	1916.2400	1.9162	1904.9700	1.9050	0.588	0.0000	0.0000
2026/06/03	2040	06/05/2027		Bond Future	9.2223	100.8160	9.2203	100.8307	0.022	0.0000	0.0000
2026/06/03	2040	06/05/2027	8.88 Call	Bond Future	2981.6700	2.9817	2981.9600	2.9820	0.010	0.0000	0.0000
2026/06/03	2040	06/05/2027	8.88 Put	Bond Future	5531.7100	5.5317	5517.2900	5.5173	0.261	0.0000	0.0000
2026/06/03	2040	05/08/2027		Bond Future	9.2815	98.2088	9.2793	98.2247	0.024	0.0000	0.0000
2026/06/03	2040	05/08/2027	9.33 Call	Bond Future	4800.6100	4.8006	4803.7400	4.8037	0.065	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	
2026/06/03	2040	05/08/2027	9.33 Put	Bond Future	4452.5500	4.4526	4439.7800	4.4398	0.287	0.0000	0.0000
2026/06/03	2043	06/08/2026		Bond Future	124.5968	124.5968	124.7096	124.7096	0.091	0.0000	0.0000
2026/06/03	2043	06/08/2026	110.88 Call	Bond Future	13725.6673	13.7257	13837.3284	13.8373	0.814	0.0000	0.0000
2026/06/03	2043	06/08/2026	110.88 Put	Bond Future	8.8473	0.0088	7.7384	0.0077	12.534	0.0000	0.0000
2026/06/03	2043	05/11/2026		Bond Future	126.9073	126.9073	127.0219	127.0219	0.090	0.0000	0.0000
2026/06/03	2043	05/11/2026	112.84 Call	Bond Future	14177.3312	14.1773	14286.2064	14.2862	0.768	0.0000	0.0000
2026/06/03	2043	05/11/2026	112.84 Put	Bond Future	109.9912	0.1100	104.3564	0.1044	5.123	0.0000	0.0000
2026/06/03	2043	04/02/2027		Bond Future	126.4641	126.4641	126.5796	126.5796	0.091	0.0000	0.0000
2026/06/03	2043	04/02/2027	117.63 Call	Bond Future	9745.1644	9.7452	9836.5520	9.8366	0.938	0.0000	0.0000
2026/06/03	2043	04/02/2027	117.63 Put	Bond Future	911.0344	0.9110	886.9520	0.8870	2.643	0.0000	0.0000
2026/06/03	2043	06/05/2027		Bond Future	129.0024	129.0024	129.1198	129.1198	0.091	0.0000	0.0000
2026/06/03	2043	06/05/2027	127.48 Call	Bond Future	5134.7977	5.1348	5195.8796	5.1959	1.190	0.0000	0.0000
2026/06/03	2043	06/05/2027	127.48 Put	Bond Future	3612.3977	3.6124	3556.1296	3.5561	1.558	0.0000	0.0000
2026/06/03	2043	05/08/2027		Bond Future	128.4600	128.4600	128.5799	128.5799	0.093	0.0000	0.0000
2026/06/03	2043	05/08/2027	129.56 Call	Bond Future	4222.4622	4.2225	4274.9424	4.2749	1.243	0.0000	0.0000
2026/06/03	2043	05/08/2027	129.56 Put	Bond Future	5322.5022	5.3225	5255.0524	5.2551	1.267	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.25 Call	Bond Future	2522.1600	2.5222	2489.6600	2.4897	1.289	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.25 Put	Bond Future	2243.3900	2.2434	2237.5800	2.2376	0.259	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.00 Call	Bond Future	1522.4600	1.5225	1495.0900	1.4951	1.798	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.00 Put	Bond Future	3354.3900	3.3544	3353.7100	3.3537	0.020	0.0000	0.0000
2026/06/03	2044	06/08/2026		Bond Future	9.2165	96.2667	9.2197	96.2400	0.035	0.0000	0.0000
2026/06/03	2044	06/08/2026	12.42 Call	Bond Future	21939.8200	21.9398	21912.9200	21.9129	0.123	0.0000	0.0000
2026/06/03	2044	06/08/2026	12.42 Put	Bond Future	2.7400	0.0027	2.5300	0.0025	7.664	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.75 Call	Bond Future	5251.9600	5.2520	5216.0100	5.2160	0.685	0.0000	0.0000
2026/06/03	2044	06/08/2026	9.75 Put	Bond Future	952.4900	0.9525	943.2300	0.9432	0.972	0.0000	0.0000
2026/06/03	2044	05/11/2026		Bond Future	9.2628	98.0290	9.2661	98.0014	0.036	0.0000	0.0000
2026/06/03	2044	05/11/2026	11.34 Call	Bond Future	15445.9300	15.4459	15415.2400	15.4152	0.199	0.0000	0.0000
2026/06/03	2044	05/11/2026	11.34 Put	Bond Future	389.9900	0.3900	386.8500	0.3869	0.805	0.0000	0.0000
2026/06/03	2044	04/02/2027		Bond Future	9.3013	95.5523	9.3048	95.5234	0.038	0.0000	0.0000
2026/06/03	2044	04/02/2027	10.18 Call	Bond Future	8724.8200	8.7248	8695.6200	8.6956	0.335	0.0000	0.0000
2026/06/03	2044	04/02/2027	10.18 Put	Bond Future	1941.4000	1.9414	1941.0700	1.9411	0.017	0.0000	0.0000
2026/06/03	2044	06/05/2027		Bond Future	9.3398	97.4497	9.3435	97.4198	0.040	0.0000	0.0000
2026/06/03	2044	06/05/2027	9.08 Call	Bond Future	3651.6100	3.6516	3631.4200	3.6314	0.553	0.0000	0.0000
2026/06/03	2044	06/05/2027	9.08 Put	Bond Future	5783.8200	5.7838	5793.5000	5.7935	0.167	0.0000	0.0000
2026/06/03	2044	05/08/2027		Bond Future	9.3950	94.9043	9.3987	94.8747	0.040	0.0000	0.0000
2026/06/03	2044	05/08/2027	9.44 Call	Bond Future	5361.8900	5.3619	5339.9200	5.3399	0.410	0.0000	0.0000
2026/06/03	2044	05/08/2027	9.44 Put	Bond Future	5004.0800	5.0041	5011.7400	5.0117	0.153	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	
2026/06/03	2046	06/08/2026		Bond Future	144.0541	144.0541	145.3754	145.3754	0.917	0.0000	0.0000
2026/06/03	2046	06/08/2026	122.38 Call	Bond Future	21674.0600	21.6741	22995.3600	22.9954	6.096	0.0000	0.0000
2026/06/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2046	05/11/2026		Bond Future	144.3708	144.3708	145.7161	145.7161	0.932	0.0000	0.0000
2026/06/03	2046	05/11/2026	125.48 Call	Bond Future	18890.8000	18.8908	20236.1200	20.2361	7.122	0.0000	0.0000
2026/06/03	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2046	04/02/2027		Bond Future	147.2124	147.2124	148.5829	148.5829	0.931	0.0000	0.0000
2026/06/03	2046	04/02/2027	131.09 Call	Bond Future	16122.3900	16.1224	17492.8900	17.4929	8.501	0.0000	0.0000
2026/06/03	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2046	06/05/2027		Bond Future	147.7572	147.7572	149.1547	149.1547	0.946	0.0000	0.0000
2026/06/03	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	164.6900	0.1647	100.000	0.0000	0.0000
2026/06/03	2046	06/05/2027	148.99 Put	Bond Future	1232.7600	1.2328	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/03	2046	05/08/2027		Bond Future	150.5820	150.5820	152.0074	152.0074	0.947	0.0000	0.0000
2026/06/03	2046	05/08/2027	149.17 Call	Bond Future	1412.0400	1.4120	2837.4400	2.8374	100.946	0.0000	0.0000
2026/06/03	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2050	06/08/2026		Bond Future	146.5052	146.5052	146.5531	146.5531	0.033	0.0000	0.0000
2026/06/03	2050	06/08/2026	123.27 Call	Bond Future	23235.2000	23.2352	23283.1200	23.2831	0.206	0.0000	0.0000
2026/06/03	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2050	05/11/2026		Bond Future	149.2219	149.2219	149.2703	149.2703	0.032	0.0000	0.0000
2026/06/03	2050	05/11/2026	123.84 Call	Bond Future	25381.9400	25.3819	25430.2600	25.4303	0.190	0.0000	0.0000
2026/06/03	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2050	04/02/2027		Bond Future	149.6352	149.6352	149.6832	149.6832	0.032	0.0000	0.0000
2026/06/03	2050	04/02/2027	132.39 Call	Bond Future	17245.2000	17.2452	17293.2300	17.2932	0.279	0.0000	0.0000
2026/06/03	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2050	06/05/2027		Bond Future	152.6380	152.6380	152.6865	152.6865	0.032	0.0000	0.0000
2026/06/03	2050	06/05/2027	150.46 Call	Bond Future	2178.0100	2.1780	2226.4600	2.2265	2.225	0.0000	0.0000
2026/06/03	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	2050	05/08/2027		Bond Future	152.9751	152.9751	153.0250	153.0250	0.033	0.0000	0.0000
2026/06/03	2050	05/08/2027	152.97 Call	Bond Future	5.0800	0.0051	55.0200	0.0550	983.071	0.0000	0.0000
2026/06/03	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	AL37	06/08/2026		Index Future	1293.6700	1293.6700	1292.1860	1292.1860	0.115	0.0000	0.0000
2026/06/03	AL37	05/11/2026		Index Future	1317.6010	1317.6010	1316.0880	1316.0880	0.115	0.0000	0.0000
2026/06/03	AL37	04/02/2027		Index Future	1343.2120	1343.2120	1341.6670	1341.6670	0.115	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/03	AL37	06/05/2027		Index Future	1369.8570	1369.8570	1368.2790	1368.2790	0.115	0.0000	0.0000
2026/06/03	AL37	05/08/2027		Index Future	1395.5030	1395.5030	1393.8990	1393.8990	0.115	0.0000	0.0000
2026/06/03	AL7T	06/08/2026		Index Future	1682.6750	1682.6750	1681.7150	1681.7150	0.057	0.0000	0.0000
2026/06/03	AL7T	05/11/2026		Index Future	1713.8030	1713.8030	1712.8220	1712.8220	0.057	0.0000	0.0000
2026/06/03	AL7T	04/02/2027		Index Future	1747.1150	1747.1150	1746.1110	1746.1110	0.057	0.0000	0.0000
2026/06/03	AL7T	06/05/2027		Index Future	1781.7720	1781.7720	1780.7450	1780.7450	0.058	0.0000	0.0000
2026/06/03	AL7T	05/08/2027		Index Future	1815.1300	1815.1300	1814.0890	1814.0890	0.057	0.0000	0.0000
2026/06/03	ALBI	06/08/2026		Index Future	1419.8140	1419.8140	1419.0640	1419.0640	0.053	0.0000	0.0000
2026/06/03	ALBI	05/11/2026		Index Future	1446.0790	1446.0790	1445.3130	1445.3130	0.053	0.0000	0.0000
2026/06/03	ALBI	04/02/2027		Index Future	1474.1870	1474.1870	1473.4030	1473.4030	0.053	0.0000	0.0000
2026/06/03	ALBI	06/05/2027		Index Future	1503.4300	1503.4300	1502.6280	1502.6280	0.053	0.0000	0.0000
2026/06/03	ALBI	05/08/2027		Index Future	1531.5770	1531.5770	1530.7640	1530.7640	0.053	0.0000	0.0000
2026/06/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	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	
2026/06/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/03	ES33	06/08/2026		Bond Future	8.9706	95.4490	8.9838	95.3841	0.147	0.0000	0.0000
2026/06/03	ES33	06/08/2026	12.02 Call	Bond Future	13580.3300	13.5803	13515.5000	13.5155	0.477	0.0000	0.0000
2026/06/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	ES33	05/11/2026		Bond Future	9.0362	93.4258	9.0501	93.3594	0.154	0.0000	0.0000
2026/06/03	ES33	05/11/2026	10.83 Call	Bond Future	8097.4000	8.0974	8031.0000	8.0310	0.820	0.0000	0.0000
2026/06/03	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	ES33	04/02/2027		Bond Future	9.0920	95.2651	9.1068	95.1966	0.162	0.0000	0.0000
2026/06/03	ES33	04/02/2027	9.70 Call	Bond Future	2768.5300	2.7685	2700.0600	2.7001	2.473	0.0000	0.0000
2026/06/03	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	ES33	06/05/2027		Bond Future	9.1394	93.3804	9.1550	93.3102	0.170	0.0000	0.0000
2026/06/03	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	ES33	06/05/2027	8.80 Put	Bond Future	1544.9100	1.5449	1615.0700	1.6151	4.541	0.0000	0.0000
2026/06/03	ES33	05/08/2027		Bond Future	9.2142	95.1633	9.2304	95.0926	0.176	0.0000	0.0000
2026/06/03	ES33	05/08/2027	9.27 Call	Bond Future	242.8300	0.2428	172.1500	0.1722	29.107	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
2026/06/03	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	ES42	06/08/2026		Bond Future	9.5259	94.2360	9.5289	94.2130	0.032	0.0000
2026/06/03	ES42	06/08/2026	12.65 Call	Bond Future	19761.7100	19.7617	19738.7000	19.7387	0.116	0.0000
2026/06/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	ES42	05/11/2026		Bond Future	9.5836	91.7195	9.5868	91.6957	0.033	0.0000
2026/06/03	ES42	05/11/2026	11.66 Call	Bond Future	13754.6800	13.7547	13730.9300	13.7309	0.173	0.0000
2026/06/03	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	ES42	04/02/2027		Bond Future	9.6330	93.5258	9.6364	93.5008	0.035	0.0000
2026/06/03	ES42	04/02/2027	10.29 Call	Bond Future	4665.9000	4.6659	4640.8800	4.6409	0.536	0.0000
2026/06/03	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	ES42	06/05/2027		Bond Future	9.6800	91.1381	9.6836	91.1123	0.037	0.0000
2026/06/03	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	ES42	06/05/2027	9.33 Put	Bond Future	2604.2600	2.6043	2630.0600	2.6301	0.991	0.0000
2026/06/03	ES42	05/08/2027		Bond Future	9.7428	92.8766	9.7464	92.8511	0.036	0.0000
2026/06/03	ES42	05/08/2027	9.84 Call	Bond Future	694.5700	0.6946	669.0600	0.6691	3.673	0.0000
2026/06/03	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GOVI	06/08/2026		GOVI	1392.9510	1392.9510	1392.1940	1392.1940	0.054	0.0000
2026/06/03	GOVI	06/08/2026	1,189. Call 00	GOVI	2039510.0000	203.9510	2031940.0000	203.1940	0.371	0.0000
2026/06/03	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GOVI	05/11/2026		GOVI	1418.7190	1418.7190	1417.9460	1417.9460	0.054	0.0000
2026/06/03	GOVI	05/11/2026	1,277. Call 00	GOVI	1417190.0000	141.7190	1409460.0000	140.9460	0.545	0.0000
2026/06/03	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GOVI	04/02/2027		GOVI	1446.2960	1446.2960	1445.5040	1445.5040	0.055	0.0000
2026/06/03	GOVI	04/02/2027	1,369. Call 00	GOVI	772960.0000	77.2960	765040.0000	76.5040	1.025	0.0000
2026/06/03	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GOVI	06/05/2027		GOVI	1474.9850	1474.9850	1474.1760	1474.1760	0.055	0.0000
2026/06/03	GOVI	06/05/2027	1,427. Call 00	GOVI	479850.0000	47.9850	471760.0000	47.1760	1.686	0.0000
2026/06/03	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GOVI	05/08/2027		GOVI	1502.5990	1502.5990	1501.7790	1501.7790	0.055	0.0000
2026/06/03	GOVI	05/08/2027	1,465. Call 00	GOVI	375990.0000	37.5990	367790.0000	36.7790	2.181	0.0000
2026/06/03	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/06/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/03	I258	06/08/2026		Bond Future	132.9527	132.9527	133.3363	133.3363	0.289	0.0000	0.0000
2026/06/03	I258	06/08/2026	112.95 Call	Bond Future	20020.4194	20.0204	20400.8279	20.4008	1.900	0.0000	0.0000
2026/06/03	I258	06/08/2026	112.95 Put	Bond Future	17.7494	0.0177	14.4979	0.0145	18.319	0.0000	0.0000
2026/06/03	I258	05/11/2026		Bond Future	135.4182	135.4182	135.8085	135.8085	0.288	0.0000	0.0000
2026/06/03	I258	05/11/2026	114.95 Call	Bond Future	20682.9786	20.6830	21054.9539	21.0550	1.798	0.0000	0.0000
2026/06/03	I258	05/11/2026	114.95 Put	Bond Future	214.8286	0.2148	196.4939	0.1965	8.535	0.0000	0.0000
2026/06/03	I258	04/02/2027		Bond Future	135.1426	135.1426	135.5389	135.5389	0.293	0.0000	0.0000
2026/06/03	I258	04/02/2027	118.90 Call	Bond Future	17253.8199	17.2538	17595.9256	17.5959	1.983	0.0000	0.0000
2026/06/03	I258	04/02/2027	118.90 Put	Bond Future	1011.2699	1.0113	957.0556	0.9571	5.361	0.0000	0.0000
2026/06/03	I258	06/05/2027		Bond Future	137.8548	137.8548	138.2588	138.2588	0.293	0.0000	0.0000
2026/06/03	I258	06/05/2027	134.78 Call	Bond Future	8595.3520	8.5954	8827.4072	8.8274	2.700	0.0000	0.0000
2026/06/03	I258	06/05/2027	134.78 Put	Bond Future	5520.5420	5.5205	5348.6172	5.3486	3.114	0.0000	0.0000
2026/06/03	I258	05/08/2027		Bond Future	137.4817	137.4817	137.8940	137.8940	0.300	0.0000	0.0000
2026/06/03	I258	05/08/2027	138.93 Call	Bond Future	7061.5822	7.0616	7259.7947	7.2598	2.807	0.0000	0.0000
2026/06/03	I258	05/08/2027	138.93 Put	Bond Future	8509.8722	8.5099	8295.8147	8.2958	2.515	0.0000	0.0000
2026/06/03	IGOV	06/08/2026		Index Future	451.8630	451.8630	454.4130	454.4130	0.564	0.0000	0.0000
2026/06/03	IGOV	05/11/2026		Index Future	460.3310	460.3310	462.9290	462.9290	0.564	0.0000	0.0000
2026/06/03	IGOV	04/02/2027		Index Future	469.3870	469.3870	472.0340	472.0340	0.564	0.0000	0.0000
2026/06/03	IGOV	06/05/2027		Index Future	478.8030	478.8030	481.5030	481.5030	0.564	0.0000	0.0000
2026/06/03	IGOV	05/08/2027		Index Future	487.8700	487.8700	490.6230	490.6230	0.564	0.0000	0.0000
2026/06/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/03	R033	06/08/2026		Bond Future	8.2909	112.2295	8.3152	112.1011	0.293	0.0000	0.0000
2026/06/03	R033	06/08/2026	10.25 Call	Bond Future	9806.4900	9.8065	9678.7000	9.6787	1.303	0.0000	0.0000
2026/06/03	R033	06/08/2026	10.25 Put	Bond Future	31.2400	0.0312	31.8600	0.0319	1.985	0.0000	0.0000
2026/06/03	R033	05/11/2026		Bond Future	8.3321	109.2421	8.3577	109.1110	0.307	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	
2026/06/03	R033	05/11/2026	9.33 Call	Bond Future	5558.9500	5.5590	5447.1800	5.4472	2.011	0.0000	0.0000
2026/06/03	R033	05/11/2026	9.33 Put	Bond Future	593.6800	0.5937	613.0900	0.6131	3.269	0.0000	0.0000
2026/06/03	R033	04/02/2027		Bond Future	8.3577	111.3677	8.3849	111.2331	0.325	0.0000	0.0000
2026/06/03	R033	04/02/2027	8.65 Call	Bond Future	3174.4800	3.1745	3088.8600	3.0889	2.697	0.0000	0.0000
2026/06/03	R033	04/02/2027	8.65 Put	Bond Future	1737.6800	1.7377	1786.6800	1.7867	2.820	0.0000	0.0000
2026/06/03	R033	06/05/2027		Bond Future	8.3754	108.5339	8.4042	108.3962	0.344	0.0000	0.0000
2026/06/03	R033	06/05/2027	7.93 Call	Bond Future	1543.9000	1.5439	1489.4700	1.4895	3.525	0.0000	0.0000
2026/06/03	R033	06/05/2027	7.93 Put	Bond Future	3703.4200	3.7034	3786.7100	3.7867	2.249	0.0000	0.0000
2026/06/03	R033	05/08/2027		Bond Future	8.4218	110.5815	8.4521	110.4421	0.360	0.0000	0.0000
2026/06/03	R033	05/08/2027	8.54 Call	Bond Future	3032.3100	3.0323	2953.8500	2.9539	2.587	0.0000	0.0000
2026/06/03	R033	05/08/2027	8.54 Put	Bond Future	2489.5100	2.4895	2550.4800	2.5505	2.449	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.70 Put	Bond Future	5074.9500	5.0750	5172.1300	5.1721	1.915	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.70 Call	Bond Future	217.3700	0.2174	198.6600	0.1987	8.607	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.90 Put	Bond Future	3965.1200	3.9651	4051.9900	4.0520	2.191	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.90 Call	Bond Future	390.8700	0.3909	361.8500	0.3619	7.424	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.34 Call	Bond Future	1218.4000	1.2184	1157.7100	1.1577	4.981	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.34 Put	Bond Future	2038.2000	2.0382	2093.4000	2.0934	2.708	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.95 Put	Bond Future	3704.8100	3.7048	3788.6700	3.7887	2.264	0.0000	0.0000
2026/06/03	R035	06/08/2026	7.95 Call	Bond Future	448.3000	0.4483	416.2700	0.4163	7.145	0.0000	0.0000
2026/06/03	R035	06/08/2026	10.22 Put	Bond Future	56.7500	0.0568	57.2300	0.0572	0.846	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.72 Call	Bond Future	7389.8900	7.3899	7276.7000	7.2767	1.532	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.72 Put	Bond Future	150.5400	0.1505	153.2400	0.1532	1.794	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.22 Put	Bond Future	399.9800	0.4000	410.0000	0.4100	2.505	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.22 Call	Bond Future	4817.1300	4.8171	4711.2600	4.7113	2.198	0.0000	0.0000
2026/06/03	R035	06/08/2026	10.13 Call	Bond Future	9542.2600	9.5423	9427.0700	9.4271	1.207	0.0000	0.0000
2026/06/03	R035	06/08/2026	10.13 Put	Bond Future	67.4900	0.0675	68.1900	0.0682	1.037	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.63 Call	Bond Future	6919.1000	6.9191	6806.7000	6.8067	1.624	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.63 Put	Bond Future	179.8400	0.1798	183.3300	0.1833	1.941	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.13 Put	Bond Future	475.8000	0.4758	488.1700	0.4882	2.600	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.13 Call	Bond Future	4373.4300	4.3734	4269.9100	4.2699	2.367	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.29 Put	Bond Future	2213.3300	2.2133	2272.4000	2.2724	2.669	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.29 Call	Bond Future	1085.2200	1.0852	1028.4000	1.0284	5.236	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.79 Put	Bond Future	909.5100	0.9095	935.1900	0.9352	2.823	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.79 Call	Bond Future	2811.8600	2.8119	2721.6500	2.7217	3.208	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.39 Call	Bond Future	5676.5700	5.6766	5567.2800	5.5673	1.925	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.39 Put	Bond Future	287.7700	0.2878	294.3700	0.2944	2.293	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.71 Call	Bond Future	7337.5100	7.3375	7224.4000	7.2244	1.542	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.71 Put	Bond Future	153.5600	0.1536	156.3400	0.1563	1.810	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	
2026/06/03	R035	06/08/2026	9.21 Call	Bond Future	4767.4300	4.7674	4661.8000	4.6618	2.216	0.0000	0.0000
2026/06/03	R035	06/08/2026	9.21 Put	Bond Future	407.8200	0.4078	418.0800	0.4181	2.516	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.71 Put	Bond Future	1056.1500	1.0562	1086.1200	1.0861	2.838	0.0000	0.0000
2026/06/03	R035	06/08/2026	8.71 Call	Bond Future	2481.4100	2.4814	2395.4900	2.3955	3.463	0.0000	0.0000
2026/06/03	R035	06/08/2026	10.22 Call	Bond Future	10012.9900	10.0130	9897.5800	9.8976	1.153	0.0000	0.0000
2026/06/03	R035	06/08/2026		Bond Future	8.4739	106.3764	8.4929	106.2605	0.225	0.0000	0.0000
2026/06/03	R035	06/08/2026	11.06 Call	Bond Future	14301.4900	14.3015	14185.5400	14.1855	0.811	0.0000	0.0000
2026/06/03	R035	06/08/2026	11.06 Put	Bond Future	5.8900	0.0059	5.8300	0.0058	1.019	0.0000	0.0000
2026/06/03	R035	05/11/2026		Bond Future	8.5165	103.8221	8.5364	103.7037	0.234	0.0000	0.0000
2026/06/03	R035	05/11/2026	10.03 Call	Bond Future	8907.4100	8.9074	8797.4500	8.7975	1.234	0.0000	0.0000
2026/06/03	R035	05/11/2026	10.03 Put	Bond Future	393.8100	0.3938	402.2700	0.4023	2.148	0.0000	0.0000
2026/06/03	R035	05/11/2026	9.80 Call	Bond Future	7790.7500	7.7908	7683.6800	7.6837	1.374	0.0000	0.0000
2026/06/03	R035	05/11/2026	9.80 Put	Bond Future	509.9400	0.5099	521.2900	0.5213	2.226	0.0000	0.0000
2026/06/03	R035	05/11/2026	9.30 Call	Bond Future	5433.9700	5.4340	5336.6900	5.3367	1.790	0.0000	0.0000
2026/06/03	R035	05/11/2026	9.30 Put	Bond Future	906.9000	0.9069	928.0400	0.9280	2.331	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.80 Put	Bond Future	1631.9100	1.6319	1669.8300	1.6698	2.324	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.80 Call	Bond Future	3300.6600	3.3007	3220.1600	3.2202	2.439	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.97 Call	Bond Future	3985.8000	3.9858	3898.6600	3.8987	2.186	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.97 Put	Bond Future	1333.2100	1.3332	1364.4900	1.3645	2.346	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.47 Call	Bond Future	2138.6900	2.1387	2073.6900	2.0737	3.039	0.0000	0.0000
2026/06/03	R035	05/11/2026	8.47 Put	Bond Future	2415.8700	2.4159	2469.2900	2.4693	2.211	0.0000	0.0000
2026/06/03	R035	05/11/2026	7.97 Put	Bond Future	4255.9400	4.2559	4335.3700	4.3354	1.866	0.0000	0.0000
2026/06/03	R035	05/11/2026	7.97 Call	Bond Future	936.8800	0.9369	897.8900	0.8979	4.162	0.0000	0.0000
2026/06/03	R035	04/02/2027	7.70 Put	Bond Future	5965.1700	5.9652	6054.3300	6.0543	1.495	0.0000	0.0000
2026/06/03	R035	04/02/2027	7.70 Call	Bond Future	888.0900	0.8881	855.6400	0.8556	3.654	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.20 Put	Bond Future	3803.6300	3.8036	3872.9600	3.8730	1.823	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.20 Call	Bond Future	1760.1400	1.7601	1707.8600	1.7079	2.970	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.85 Call	Bond Future	3784.9500	3.7850	3705.6200	3.7056	2.096	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.85 Put	Bond Future	2047.6000	2.0476	2089.8800	2.0899	2.065	0.0000	0.0000
2026/06/03	R035	04/02/2027		Bond Future	8.5475	105.8418	8.5684	105.7202	0.245	0.0000	0.0000
2026/06/03	R035	04/02/2027	9.02 Call	Bond Future	4442.6400	4.4426	4357.5300	4.3575	1.916	0.0000	0.0000
2026/06/03	R035	04/02/2027	9.02 Put	Bond Future	1745.7400	1.7457	1782.2400	1.7822	2.091	0.0000	0.0000
2026/06/03	R035	04/02/2027	9.43 Call	Bond Future	6164.6300	6.1646	6068.3100	6.0683	1.562	0.0000	0.0000
2026/06/03	R035	04/02/2027	9.43 Put	Bond Future	1201.8400	1.2018	1227.1300	1.2271	2.104	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.93 Call	Bond Future	4089.7100	4.0897	4007.5700	4.0076	2.008	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.93 Put	Bond Future	1899.3200	1.8993	1938.7900	1.9388	2.078	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.43 Put	Bond Future	3056.9000	3.0569	3116.0700	3.1161	1.936	0.0000	0.0000
2026/06/03	R035	04/02/2027	8.43 Call	Bond Future	2371.8700	2.3719	2309.4300	2.3094	2.633	0.0000	0.0000
2026/06/03	R035	06/05/2027		Bond Future	8.5679	103.4360	8.5899	103.3116	0.256	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	
2026/06/03	R035	06/05/2027	8.25 Call	Bond Future	2179.5400	2.1795	2123.5800	2.1236	2.568	0.0000	0.0000
2026/06/03	R035	06/05/2027	8.25 Put	Bond Future	4003.3100	4.0033	4071.8000	4.0718	1.711	0.0000	0.0000
2026/06/03	R035	05/08/2027		Bond Future	8.6113	105.3886	8.6341	105.2626	0.265	0.0000	0.0000
2026/06/03	R035	05/08/2027	8.72 Call	Bond Future	3650.0000	3.6500	3577.9300	3.5779	1.975	0.0000	0.0000
2026/06/03	R035	05/08/2027	8.72 Put	Bond Future	3052.1100	3.0521	3106.0000	3.1060	1.766	0.0000	0.0000
2026/06/03	R038	06/08/2026		Bond Future	8.8863	118.1993	8.8844	118.2140	0.021	0.0000	0.0000
2026/06/03	R038	06/08/2026	11.77 Call	Bond Future	19845.5700	19.8456	19860.0600	19.8601	0.073	0.0000	0.0000
2026/06/03	R038	06/08/2026	11.77 Put	Bond Future	3.2200	0.0032	2.9300	0.0029	9.006	0.0000	0.0000
2026/06/03	R038	05/11/2026		Bond Future	8.9366	114.8800	8.9347	114.8946	0.021	0.0000	0.0000
2026/06/03	R038	05/11/2026	10.72 Call	Bond Future	13100.0100	13.1000	13108.1400	13.1081	0.062	0.0000	0.0000
2026/06/03	R038	05/11/2026	10.72 Put	Bond Future	425.9200	0.4259	419.4700	0.4195	1.514	0.0000	0.0000
2026/06/03	R038	04/02/2027		Bond Future	8.9765	117.1153	8.9747	117.1293	0.020	0.0000	0.0000
2026/06/03	R038	04/02/2027	9.60 Call	Bond Future	6675.4600	6.6755	6677.9200	6.6779	0.037	0.0000	0.0000
2026/06/03	R038	04/02/2027	9.60 Put	Bond Future	2085.4800	2.0855	2074.0000	2.0740	0.550	0.0000	0.0000
2026/06/03	R038	06/05/2027		Bond Future	9.0118	113.9543	9.0099	113.9680	0.020	0.0000	0.0000
2026/06/03	R038	06/05/2027	8.71 Call	Bond Future	3070.3800	3.0704	3070.3400	3.0703	0.001	0.0000	0.0000
2026/06/03	R038	06/05/2027	8.71 Put	Bond Future	5346.5300	5.3465	5332.8000	5.3328	0.257	0.0000	0.0000
2026/06/03	R038	05/08/2027		Bond Future	9.0670	116.1039	9.0650	116.1188	0.022	0.0000	0.0000
2026/06/03	R038	05/08/2027	9.15 Call	Bond Future	4900.6800	4.9007	4903.3800	4.9034	0.055	0.0000	0.0000
2026/06/03	R038	05/08/2027	9.15 Put	Bond Future	4297.7700	4.2978	4285.5900	4.2856	0.283	0.0000	0.0000
2026/06/03	R053	06/08/2026	8.10 Put	Bond Future	13123.3000	13.1233	13097.4900	13.0975	0.197	0.0000	0.0000
2026/06/03	R053	06/08/2026	8.10 Call	Bond Future	270.7200	0.2707	263.0800	0.2631	2.822	0.0000	0.0000
2026/06/03	R053	06/08/2026	8.60 Put	Bond Future	7158.8300	7.1588	7125.4600	7.1255	0.466	0.0000	0.0000
2026/06/03	R053	06/08/2026	8.60 Call	Bond Future	1135.6700	1.1357	1120.4700	1.1205	1.338	0.0000	0.0000
2026/06/03	R053	06/08/2026	9.10 Call	Bond Future	3538.4600	3.5385	3521.7400	3.5217	0.473	0.0000	0.0000
2026/06/03	R053	06/08/2026	9.10 Put	Bond Future	3274.4300	3.2744	3239.5400	3.2395	1.066	0.0000	0.0000
2026/06/03	R053	06/08/2026		Bond Future	9.0782	129.6486	9.0767	129.6668	0.017	0.0000	0.0000
2026/06/03	R053	06/08/2026	12.28 Call	Bond Future	30541.9600	30.5420	30559.7100	30.5597	0.058	0.0000	0.0000
2026/06/03	R053	06/08/2026	12.28 Put	Bond Future	4.6600	0.0047	4.2400	0.0042	9.013	0.0000	0.0000
2026/06/03	R053	06/08/2026	9.60 Call	Bond Future	7440.6000	7.4406	7431.9800	7.4320	0.116	0.0000	0.0000
2026/06/03	R053	06/08/2026	9.60 Put	Bond Future	1379.0900	1.3791	1352.3000	1.3523	1.943	0.0000	0.0000
2026/06/03	R053	05/11/2026		Bond Future	9.1185	126.1608	9.1170	126.1788	0.016	0.0000	0.0000
2026/06/03	R053	05/11/2026	11.21 Call	Bond Future	21913.2200	21.9132	21922.9800	21.9230	0.045	0.0000	0.0000
2026/06/03	R053	05/11/2026	11.21 Put	Bond Future	528.1700	0.5282	519.9400	0.5199	1.558	0.0000	0.0000
2026/06/03	R053	04/02/2027		Bond Future	9.1512	128.6155	9.1497	128.6329	0.016	0.0000	0.0000
2026/06/03	R053	04/02/2027	9.99 Call	Bond Future	12199.6000	12.1996	12201.3200	12.2013	0.014	0.0000	0.0000
2026/06/03	R053	04/02/2027	9.99 Put	Bond Future	2857.3400	2.8573	2841.6900	2.8417	0.548	0.0000	0.0000
2026/06/03	R053	06/05/2027		Bond Future	9.1801	125.3043	9.1787	125.3216	0.016	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	
2026/06/03	R053	06/05/2027	8.92 Call	Bond Future	5226.9800	5.2270	5225.0700	5.2251	0.037	0.0000	0.0000
2026/06/03	R053	06/05/2027	8.92 Put	Bond Future	8361.0800	8.3611	8341.9400	8.3419	0.229	0.0000	0.0000
2026/06/03	R053	05/08/2027		Bond Future	9.2224	127.6683	9.2208	127.6869	0.017	0.0000	0.0000
2026/06/03	R053	05/08/2027	9.28 Call	Bond Future	7801.0600	7.8011	7802.4800	7.8025	0.018	0.0000	0.0000
2026/06/03	R053	05/08/2027	9.28 Put	Bond Future	7130.7000	7.1307	7113.5400	7.1135	0.241	0.0000	0.0000
2026/06/03	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/03	R186	06/08/2026	8.57 Call	Bond Future	45.3800	0.0454	45.0300	0.0450	0.771	0.0000	0.0000
2026/06/03	R186	06/08/2026	8.57 Put	Bond Future	45.3800	0.0454	45.0300	0.0450	0.771	0.0000	0.0000
2026/06/03	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/03	R186	05/11/2026	8.12 Call	Bond Future	34.8200	0.0348	34.7100	0.0347	0.316	0.0000	0.0000
2026/06/03	R186	05/11/2026	8.12 Put	Bond Future	34.8200	0.0348	34.7100	0.0347	0.316	0.0000	0.0000
2026/06/03	R202	06/08/2026		Bond Future	299.8609	299.8609	300.0541	300.0541	0.064	0.0000	0.0000
2026/06/03	R202	06/08/2026	278.86 Call	Bond Future	21000.8800	21.0009	21194.1200	21.1941	0.920	0.0000	0.0000
2026/06/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R202	05/11/2026		Bond Future	305.4213	305.4213	305.6168	305.6168	0.064	0.0000	0.0000
2026/06/03	R202	05/11/2026	280.46 Call	Bond Future	24961.2600	24.9613	25156.8100	25.1568	0.783	0.0000	0.0000
2026/06/03	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R202	04/02/2027		Bond Future	305.8552	305.8552	306.0521	306.0521	0.064	0.0000	0.0000
2026/06/03	R202	04/02/2027	294.73 Call	Bond Future	11125.2100	11.1252	11322.1300	11.3221	1.770	0.0000	0.0000
2026/06/03	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R202	06/05/2027		Bond Future	311.9929	311.9929	312.1926	312.1926	0.064	0.0000	0.0000
2026/06/03	R202	06/05/2027	306.99 Call	Bond Future	5002.8500	5.0029	5202.6200	5.2026	3.993	0.0000	0.0000
2026/06/03	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R202	05/08/2027		Bond Future	312.2530	312.2530	312.4581	312.4581	0.066	0.0000	0.0000
2026/06/03	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R202	05/08/2027	312.97 Put	Bond Future	717.0500	0.7171	511.8600	0.5119	28.616	0.0000	0.0000
2026/06/03	R209	06/08/2026		Bond Future	8.6551	86.7712	8.6689	86.6914	0.159	0.0000	0.0000
2026/06/03	R209	06/08/2026	11.39 Call	Bond Future	14109.4100	14.1094	14029.4500	14.0295	0.567	0.0000	0.0000
2026/06/03	R209	06/08/2026	11.39 Put	Bond Future	4.7100	0.0047	4.5600	0.0046	3.185	0.0000	0.0000
2026/06/03	R209	05/11/2026		Bond Future	8.6971	85.2084	8.7115	85.1269	0.165	0.0000	0.0000
2026/06/03	R209	05/11/2026	10.32 Call	Bond Future	8985.6800	8.9857	8908.2000	8.9082	0.862	0.0000	0.0000
2026/06/03	R209	05/11/2026	10.32 Put	Bond Future	364.3400	0.3643	368.4200	0.3684	1.120	0.0000	0.0000
2026/06/03	R209	04/02/2027		Bond Future	8.7285	86.8661	8.7435	86.7822	0.172	0.0000	0.0000
2026/06/03	R209	04/02/2027	9.28 Call	Bond Future	4647.4400	4.6474	4585.4700	4.5855	1.333	0.0000	0.0000
2026/06/03	R209	04/02/2027	9.28 Put	Bond Future	1636.3300	1.6363	1658.2700	1.6583	1.341	0.0000	0.0000
2026/06/03	R209	04/02/2027	8.96 Call	Bond Future	3462.5400	3.4625	3407.8000	3.4078	1.581	0.0000	0.0000
2026/06/03	R209	04/02/2027	8.96 Put	Bond Future	2181.6400	2.1816	2210.8100	2.2108	1.337	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	
2026/06/03	R209	04/02/2027	8.03 Put	Bond Future	5127.9800	5.1280	5183.7200	5.1837	1.087	0.0000	0.0000
2026/06/03	R209	04/02/2027	8.03 Call	Bond Future	1110.3700	1.1104	1082.2000	1.0822	2.537	0.0000	0.0000
2026/06/03	R209	06/05/2027	9.32 Call	Bond Future	4984.1800	4.9842	4922.9200	4.9229	1.229	0.0000	0.0000
2026/06/03	R209	06/05/2027	9.32 Put	Bond Future	1953.5400	1.9535	1978.1300	1.9781	1.259	0.0000	0.0000
2026/06/03	R209	06/05/2027	8.25 Put	Bond Future	4600.7300	4.6007	4651.0600	4.6511	1.094	0.0000	0.0000
2026/06/03	R209	06/05/2027	8.25 Call	Bond Future	1774.0700	1.7741	1738.5500	1.7386	2.002	0.0000	0.0000
2026/06/03	R209	06/05/2027		Bond Future	8.7547	85.4374	8.7704	85.3516	0.179	0.0000	0.0000
2026/06/03	R209	06/05/2027	8.41 Call	Bond Future	2126.8000	2.1268	2087.0300	2.0870	1.870	0.0000	0.0000
2026/06/03	R209	06/05/2027	8.41 Put	Bond Future	4044.7800	4.0448	4090.8600	4.0909	1.139	0.0000	0.0000
2026/06/03	R209	05/08/2027		Bond Future	8.8007	87.0502	8.8168	86.9634	0.184	0.0000	0.0000
2026/06/03	R209	05/08/2027	8.87 Call	Bond Future	3523.5900	3.5236	3473.2800	3.4733	1.428	0.0000	0.0000
2026/06/03	R209	05/08/2027	8.87 Put	Bond Future	3152.0000	3.1520	3188.5000	3.1885	1.158	0.0000	0.0000
2026/06/03	R210	06/08/2026		Bond Future	267.4514	267.4514	267.6129	267.6129	0.060	0.0000	0.0000
2026/06/03	R210	06/08/2026	259.84 Call	Bond Future	7611.4300	7.6114	7772.9400	7.7729	2.122	0.0000	0.0000
2026/06/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R210	05/11/2026		Bond Future	268.8418	268.8418	269.0052	269.0052	0.061	0.0000	0.0000
2026/06/03	R210	05/11/2026	253.33 Call	Bond Future	15511.7800	15.5118	15675.2000	15.6752	1.054	0.0000	0.0000
2026/06/03	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R210	04/02/2027		Bond Future	274.1327	274.1327	274.2972	274.2972	0.060	0.0000	0.0000
2026/06/03	R210	04/02/2027	266.03 Call	Bond Future	8102.6700	8.1027	8267.2400	8.2672	2.031	0.0000	0.0000
2026/06/03	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R210	06/05/2027		Bond Future	275.9815	275.9815	276.1480	276.1480	0.060	0.0000	0.0000
2026/06/03	R210	06/05/2027	271.13 Call	Bond Future	4851.4900	4.8515	5017.9500	5.0180	3.431	0.0000	0.0000
2026/06/03	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R210	05/08/2027		Bond Future	281.2586	281.2586	281.4305	281.4305	0.061	0.0000	0.0000
2026/06/03	R210	05/08/2027	276.01 Call	Bond Future	5248.5600	5.2486	5420.4500	5.4205	3.275	0.0000	0.0000
2026/06/03	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R213	06/08/2026		Bond Future	8.0629	99.1487	8.0927	99.0397	0.370	0.0000	0.0000
2026/06/03	R213	06/08/2026	9.69 Call	Bond Future	5772.7200	5.7727	5665.4100	5.6654	1.859	0.0000	0.0000
2026/06/03	R213	06/08/2026	9.69 Put	Bond Future	40.1500	0.0402	41.8900	0.0419	4.334	0.0000	0.0000
2026/06/03	R213	05/11/2026		Bond Future	8.1035	97.4131	8.1355	97.3017	0.394	0.0000	0.0000
2026/06/03	R213	05/11/2026	8.75 Call	Bond Future	2838.9500	2.8390	2753.7600	2.7538	3.001	0.0000	0.0000
2026/06/03	R213	05/11/2026	8.75 Put	Bond Future	615.1900	0.6152	641.4300	0.6414	4.265	0.0000	0.0000
2026/06/03	R213	04/02/2027		Bond Future	8.1246	99.3079	8.1591	99.1936	0.425	0.0000	0.0000
2026/06/03	R213	04/02/2027	8.14 Call	Bond Future	1540.0200	1.5400	1478.9700	1.4790	3.964	0.0000	0.0000
2026/06/03	R213	04/02/2027	8.14 Put	Bond Future	1488.9600	1.4890	1542.2700	1.5423	3.580	0.0000	0.0000
2026/06/03	R213	06/05/2027	9.25 Call	Bond Future	4129.5200	4.1295	4037.6000	4.0376	2.226	0.0000	0.0000
2026/06/03	R213	06/05/2027	9.25 Put	Bond Future	675.6000	0.6756	700.7000	0.7007	3.715	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	
2026/06/03	R213	06/05/2027	8.13 Put	Bond Future	1631.9500	1.6320	1687.6500	1.6877	3.413	0.0000	0.0000
2026/06/03	R213	06/05/2027	8.13 Call	Bond Future	1638.4300	1.6384	1577.1100	1.5771	3.743	0.0000	0.0000
2026/06/03	R213	06/05/2027		Bond Future	8.1279	97.7244	8.1652	97.6074	0.458	0.0000	0.0000
2026/06/03	R213	06/05/2027	7.56 Call	Bond Future	802.4500	0.8025	762.8300	0.7628	4.937	0.0000	0.0000
2026/06/03	R213	06/05/2027	7.56 Put	Bond Future	2610.2200	2.6102	2687.6200	2.6876	2.965	0.0000	0.0000
2026/06/03	R213	05/08/2027		Bond Future	8.1686	99.5698	8.2085	99.4514	0.489	0.0000	0.0000
2026/06/03	R213	05/08/2027	8.27 Call	Bond Future	1880.1800	1.8802	1815.3100	1.8153	3.450	0.0000	0.0000
2026/06/03	R213	05/08/2027	8.27 Put	Bond Future	1579.8600	1.5799	1633.4100	1.6334	3.390	0.0000	0.0000
2026/06/03	R213	05/08/2027	8.58 Call	Bond Future	2478.3800	2.4784	2404.2000	2.4042	2.993	0.0000	0.0000
2026/06/03	R213	05/08/2027	8.58 Put	Bond Future	1267.2500	1.2673	1311.4900	1.3115	3.491	0.0000	0.0000
2026/06/03	R213	05/08/2027	7.95 Put	Bond Future	2004.7800	2.0048	2069.1500	2.0692	3.211	0.0000	0.0000
2026/06/03	R213	05/08/2027	7.95 Call	Bond Future	1353.7200	1.3537	1299.6700	1.2997	3.993	0.0000	0.0000
2026/06/03	R214	06/08/2026		Bond Future	9.1172	82.0456	9.1206	82.0224	0.038	0.0000	0.0000
2026/06/03	R214	06/08/2026	11.97 Call	Bond Future	16424.5100	16.4245	16401.0300	16.4010	0.143	0.0000	0.0000
2026/06/03	R214	06/08/2026	11.97 Put	Bond Future	4.7500	0.0048	4.4400	0.0044	6.526	0.0000	0.0000
2026/06/03	R214	05/11/2026		Bond Future	9.1649	80.2506	9.1685	80.2266	0.039	0.0000	0.0000
2026/06/03	R214	05/11/2026	10.97 Call	Bond Future	11283.8900	11.2839	11257.4000	11.2574	0.235	0.0000	0.0000
2026/06/03	R214	05/11/2026	10.97 Put	Bond Future	384.4300	0.3844	381.9100	0.3819	0.656	0.0000	0.0000
2026/06/03	R214	04/02/2027		Bond Future	9.2052	81.8116	9.2089	81.7866	0.041	0.0000	0.0000
2026/06/03	R214	04/02/2027	9.90 Call	Bond Future	6215.8100	6.2158	6191.6700	6.1917	0.388	0.0000	0.0000
2026/06/03	R214	04/02/2027	9.90 Put	Bond Future	1795.6900	1.7957	1796.5700	1.7966	0.049	0.0000	0.0000
2026/06/03	R214	06/05/2027		Bond Future	9.2381	80.1349	9.2421	80.1090	0.043	0.0000	0.0000
2026/06/03	R214	06/05/2027	8.88 Call	Bond Future	2637.5000	2.6375	2621.3200	2.6213	0.613	0.0000	0.0000
2026/06/03	R214	06/05/2027	8.88 Put	Bond Future	5033.2300	5.0332	5042.9300	5.0429	0.193	0.0000	0.0000
2026/06/03	R214	05/08/2027		Bond Future	9.2870	81.6477	9.2910	81.6220	0.043	0.0000	0.0000
2026/06/03	R214	05/08/2027	9.32 Call	Bond Future	4261.9700	4.2620	4243.4000	4.2434	0.436	0.0000	0.0000
2026/06/03	R214	05/08/2027	9.32 Put	Bond Future	4048.6900	4.0487	4055.8700	4.0559	0.177	0.0000	0.0000
2026/06/03	R248	06/08/2026	9.00 Call	Bond Future	1816.8800	1.8169	1803.9800	1.8040	0.710	0.0000	0.0000
2026/06/03	R248	06/08/2026	9.00 Put	Bond Future	3373.3000	3.3733	3346.0300	3.3460	0.808	0.0000	0.0000
2026/06/03	R248	06/08/2026	10.00 Call	Bond Future	7675.7000	7.6757	7674.2900	7.6743	0.018	0.0000	0.0000
2026/06/03	R248	06/08/2026	10.00 Put	Bond Future	618.4100	0.6184	602.6300	0.6026	2.552	0.0000	0.0000
2026/06/03	R248	06/08/2026		Bond Future	9.1701	99.9967	9.1685	100.0110	0.017	0.0000	0.0000
2026/06/03	R248	06/08/2026	12.37 Call	Bond Future	23151.0600	23.1511	23165.1100	23.1651	0.061	0.0000	0.0000
2026/06/03	R248	06/08/2026	12.37 Put	Bond Future	3.6000	0.0036	3.2800	0.0033	8.889	0.0000	0.0000
2026/06/03	R248	05/11/2026		Bond Future	9.2148	97.3891	9.2132	97.4033	0.017	0.0000	0.0000
2026/06/03	R248	05/11/2026	11.31 Call	Bond Future	16579.5600	16.5796	16587.3300	16.5873	0.047	0.0000	0.0000
2026/06/03	R248	05/11/2026	11.31 Put	Bond Future	415.2600	0.4153	408.8100	0.4088	1.553	0.0000	0.0000
2026/06/03	R248	04/02/2027		Bond Future	9.2526	99.2836	9.2510	99.2973	0.017	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	
2026/06/03	R248	04/02/2027	10.11 Call	Bond Future	9284.5300	9.2845	9286.2600	9.2863	0.019	0.0000	0.0000
2026/06/03	R248	04/02/2027	10.11 Put	Bond Future	2141.1000	2.1411	2129.1800	2.1292	0.557	0.0000	0.0000
2026/06/03	R248	06/05/2027		Bond Future	9.2835	96.8113	9.2820	96.8248	0.017	0.0000	0.0000
2026/06/03	R248	06/05/2027	9.05 Call	Bond Future	4057.1300	4.0571	4056.0100	4.0560	0.028	0.0000	0.0000
2026/06/03	R248	06/05/2027	9.05 Put	Bond Future	6145.6000	6.1456	6130.9400	6.1309	0.239	0.0000	0.0000
2026/06/03	R248	05/08/2027		Bond Future	9.3287	98.6385	9.3270	98.6531	0.018	0.0000	0.0000
2026/06/03	R248	05/08/2027	9.37 Call	Bond Future	5800.2400	5.8002	5801.5700	5.8016	0.023	0.0000	0.0000
2026/06/03	R248	05/08/2027	9.37 Put	Bond Future	5442.0300	5.4420	5428.7400	5.4287	0.244	0.0000	0.0000
2026/06/03	R2R9	06/08/2026		Bond Future	9.0068	110.0665	9.0049	110.0813	0.021	0.0000	0.0000
2026/06/03	R2R9	06/08/2026	101.74 Call	Bond Future	96947.0200	96.9470	96961.8300	96.9618	0.015	0.0000	0.0000
2026/06/03	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R2R9	05/11/2026		Bond Future	9.0580	107.1026	9.0561	107.1172	0.021	0.0000	0.0000
2026/06/03	R2R9	05/11/2026	98.56 Call	Bond Future	96132.5500	96.1326	96147.1100	96.1471	0.015	0.0000	0.0000
2026/06/03	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R2R9	04/02/2027		Bond Future	9.0996	109.1865	9.0978	109.2005	0.020	0.0000	0.0000
2026/06/03	R2R9	04/02/2027	9.89 Call	Bond Future	7576.2600	7.5763	7579.4200	7.5794	0.042	0.0000	0.0000
2026/06/03	R2R9	04/02/2027	9.89 Put	Bond Future	1842.2900	1.8423	1831.4200	1.8314	0.590	0.0000	0.0000
2026/06/03	R2R9	06/05/2027		Bond Future	9.1369	106.3725	9.1350	106.3864	0.020	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	8.83 Call	Bond Future	3105.1500	3.1052	3105.1400	3.1051	0.000	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	8.83 Put	Bond Future	5418.1300	5.4181	5404.2300	5.4042	0.257	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	9.64 Call	Bond Future	6500.4100	6.5004	6503.2000	6.5032	0.043	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	9.64 Put	Bond Future	2855.7700	2.8558	2844.6700	2.8447	0.389	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	8.94 Put	Bond Future	4957.1000	4.9571	4943.5300	4.9435	0.274	0.0000	0.0000
2026/06/03	R2R9	06/05/2027	8.94 Call	Bond Future	3481.1600	3.4812	3481.4800	3.4815	0.009	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.68 Call	Bond Future	6762.4700	6.7625	6766.5600	6.7666	0.060	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.68 Put	Bond Future	3292.2800	3.2923	3281.4200	3.2814	0.330	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	8.90 Put	Bond Future	5712.1900	5.7122	5698.7000	5.6987	0.236	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	8.90 Call	Bond Future	3546.3900	3.5464	3547.8500	3.5479	0.041	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.53 Call	Bond Future	6061.4400	6.0614	6065.0100	6.0650	0.059	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.53 Put	Bond Future	3642.5700	3.6426	3631.1900	3.6312	0.312	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	8.82 Put	Bond Future	6054.9400	6.0549	6041.2000	6.0412	0.227	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	8.82 Call	Bond Future	3286.7800	3.2868	3287.9900	3.2880	0.037	0.0000	0.0000
2026/06/03	R2R9	05/08/2027		Bond Future	9.1929	108.3793	9.1908	108.3943	0.022	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.26 Call	Bond Future	4886.2800	4.8863	4888.9300	4.8889	0.054	0.0000	0.0000
2026/06/03	R2R9	05/08/2027	9.26 Put	Bond Future	4398.3000	4.3983	4386.0000	4.3860	0.280	0.0000	0.0000
2026/06/03	R4R2	06/08/2026		Bond Future	9.2024	111.2539	9.2005	111.2706	0.021	0.0000	0.0000
2026/06/03	R4R2	06/08/2026	102.06 Call	Bond Future	97836.6700	97.8367	97853.3100	97.8533	0.017	0.0000	0.0000
2026/06/03	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	
2026/06/03	R4R2	05/11/2026		Bond Future	9.2549	108.1857	9.2529	108.2022	0.021	0.0000	0.0000
2026/06/03	R4R2	05/11/2026	98.76 Call	Bond Future	96963.0900	96.9631	96979.5800	96.9796	0.017	0.0000	0.0000
2026/06/03	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	R4R2	04/02/2027		Bond Future	9.2986	110.2908	9.2967	110.3067	0.020	0.0000	0.0000
2026/06/03	R4R2	04/02/2027	10.13 Call	Bond Future	8772.8500	8.7729	8776.4500	8.7765	0.041	0.0000	0.0000
2026/06/03	R4R2	04/02/2027	10.13 Put	Bond Future	2090.4900	2.0905	2078.1600	2.0782	0.590	0.0000	0.0000
2026/06/03	R4R2	06/05/2027		Bond Future	9.3385	107.3725	9.3366	107.3883	0.020	0.0000	0.0000
2026/06/03	R4R2	06/05/2027	9.00 Call	Bond Future	3460.6500	3.4607	3460.5600	3.4606	0.003	0.0000	0.0000
2026/06/03	R4R2	06/05/2027	9.00 Put	Bond Future	6332.4800	6.3325	6316.5800	6.3166	0.251	0.0000	0.0000
2026/06/03	R4R2	05/08/2027		Bond Future	9.3952	109.3981	9.3931	109.4151	0.022	0.0000	0.0000
2026/06/03	R4R2	05/08/2027	9.44 Call	Bond Future	5517.8000	5.5178	5520.7200	5.5207	0.053	0.0000	0.0000
2026/06/03	R4R2	05/08/2027	9.44 Put	Bond Future	5151.1400	5.1511	5137.0100	5.1370	0.274	0.0000	0.0000
2026/06/03	RR87	06/08/2026		Bond Future	7.2294	100.8825	7.2277	100.8830	0.023	0.0000	0.0000
2026/06/03	RR87	06/08/2026	6.53 Call	Bond Future	1.9125	0.0019	1.8513	0.0019	3.199	0.0000	0.0000
2026/06/03	RR87	06/08/2026	6.53 Put	Bond Future	249.3425	0.2493	248.7013	0.2487	0.257	0.0000	0.0000
2026/06/03	RR87	05/11/2026		Bond Future	6.6815	102.7290	6.6800	102.7292	0.023	0.0000	0.0000
2026/06/03	RR87	05/11/2026	5.27 Call	Bond Future	0.0692	0.0001	0.0677	0.0001	2.126	0.0000	0.0000
2026/06/03	RR87	05/11/2026	5.27 Put	Bond Future	161.9892	0.1620	161.8077	0.1618	0.112	0.0000	0.0000
2026/06/03	RR88	06/08/2026		Bond Future	7.6100	104.3611	7.6418	104.3230	0.418	0.0000	0.0000
2026/06/03	RR88	06/08/2026	6.79 Call	Bond Future	5.7204	0.0057	4.4882	0.0045	21.540	0.0000	0.0000
2026/06/03	RR88	06/08/2026	6.79 Put	Bond Future	991.4604	0.9915	1028.2582	1.0283	3.711	0.0000	0.0000
2026/06/03	RR88	05/11/2026		Bond Future	7.6327	105.6311	7.6725	105.5897	0.521	0.0000	0.0000
2026/06/03	RR88	05/11/2026	6.71 Call	Bond Future	23.6094	0.0236	20.2851	0.0203	14.080	0.0000	0.0000
2026/06/03	RR88	05/11/2026	6.71 Put	Bond Future	989.5094	0.9895	1027.5551	1.0276	3.845	0.0000	0.0000
2026/06/03	RR88	04/02/2027		Bond Future	7.5581	103.8359	7.6111	103.7916	0.700	0.0000	0.0000
2026/06/03	RR88	04/02/2027	7.78 Call	Bond Future	450.6917	0.4507	424.4574	0.4245	5.821	0.0000	0.0000
2026/06/03	RR88	04/02/2027	7.78 Put	Bond Future	264.9317	0.2649	283.0574	0.2831	6.842	0.0000	0.0000
2026/06/03	RR88	06/05/2027		Bond Future	7.3621	105.8974	7.4381	105.8517	1.033	0.0000	0.0000
2026/06/03	RR88	06/05/2027	7.89 Call	Bond Future	491.2942	0.4913	461.2031	0.4612	6.125	0.0000	0.0000
2026/06/03	RR88	06/05/2027	7.89 Put	Bond Future	175.1042	0.1751	190.6831	0.1907	8.897	0.0000	0.0000
2026/06/03	RR88	05/08/2027		Bond Future	7.1699	102.5899	7.2962	102.5443	1.761	0.0000	0.0000
2026/06/03	RR88	05/08/2027	8.07 Call	Bond Future	408.3361	0.4083	375.2549	0.3753	8.101	0.0000	0.0000
2026/06/03	RR88	05/08/2027	8.07 Put	Bond Future	83.8761	0.0839	96.4249	0.0964	14.961	0.0000	0.0000
2026/06/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/03	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	
2026/06/03	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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