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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/06/2026 TO 04/06/2026

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
2026/06/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/04	2029	06/08/2026		Bond Future	150.3522	150.3522	150.6494	0.198	0.0000	0.0000
2026/06/04	2029	06/08/2026	144.10 Call	Bond Future	6252.1500	6.2522	6549.3500	4.754	0.0000	0.0000
2026/06/04	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2029	05/11/2026		Bond Future	151.6412	151.6412	151.9438	0.200	0.0000	0.0000
2026/06/04	2029	05/11/2026	147.56 Call	Bond Future	4081.2100	4.0812	4383.7900	7.414	0.0000	0.0000
2026/06/04	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	
2026/06/04	2029	04/02/2027		Bond Future	154.6242	154.6242	154.9324	154.9324	0.199	0.0000	0.0000
2026/06/04	2029	04/02/2027	149.72 Call	Bond Future	4904.2400	4.9042	5212.3700	5.2124	6.283	0.0000	0.0000
2026/06/04	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2029	06/05/2027		Bond Future	156.1929	156.1929	156.5072	156.5072	0.201	0.0000	0.0000
2026/06/04	2029	06/05/2027	153.32 Call	Bond Future	2872.9300	2.8729	3187.2100	3.1872	10.939	0.0000	0.0000
2026/06/04	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2029	05/08/2027		Bond Future	159.1814	159.1814	159.5021	159.5021	0.201	0.0000	0.0000
2026/06/04	2029	05/08/2027	156.72 Call	Bond Future	2461.3900	2.4614	2782.1000	2.7821	13.030	0.0000	0.0000
2026/06/04	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2030	06/08/2026	7.21 Put	Bond Future	2317.4600	2.3175	2458.9400	2.4589	6.105	0.0000	0.0000
2026/06/04	2030	06/08/2026	7.21 Call	Bond Future	65.3500	0.0654	51.1000	0.0511	21.806	0.0000	0.0000
2026/06/04	2030	06/08/2026	7.71 Put	Bond Future	1119.2900	1.1193	1219.9900	1.2200	8.997	0.0000	0.0000
2026/06/04	2030	06/08/2026	7.71 Call	Bond Future	385.6600	0.3857	330.6300	0.3306	14.269	0.0000	0.0000
2026/06/04	2030	06/08/2026	8.06 Call	Bond Future	913.1100	0.9131	821.0600	0.8211	10.081	0.0000	0.0000
2026/06/04	2030	06/08/2026	8.06 Put	Bond Future	600.2800	0.6003	663.9600	0.6640	10.608	0.0000	0.0000
2026/06/04	2030	06/08/2026		Bond Future	7.9549	100.3905	8.0072	100.2348	0.657	0.0000	0.0000
2026/06/04	2030	06/08/2026	9.22 Call	Bond Future	3746.5400	3.7465	3598.0100	3.5980	3.964	0.0000	0.0000
2026/06/04	2030	06/08/2026	9.22 Put	Bond Future	59.7400	0.0597	66.9400	0.0669	12.052	0.0000	0.0000
2026/06/04	2030	05/11/2026		Bond Future	7.9893	102.2278	8.0462	102.0691	0.711	0.0000	0.0000
2026/06/04	2030	05/11/2026	8.39 Call	Bond Future	1758.5000	1.7585	1652.0300	1.6520	6.055	0.0000	0.0000
2026/06/04	2030	05/11/2026	8.39 Put	Bond Future	646.0700	0.6461	698.3500	0.6984	8.092	0.0000	0.0000
2026/06/04	2030	04/02/2027		Bond Future	7.9952	100.2077	8.0576	100.0456	0.780	0.0000	0.0000
2026/06/04	2030	04/02/2027	7.82 Call	Bond Future	910.0900	0.9101	838.2000	0.8382	7.899	0.0000	0.0000
2026/06/04	2030	04/02/2027	7.82 Put	Bond Future	1367.3700	1.3674	1457.5900	1.4576	6.598	0.0000	0.0000
2026/06/04	2030	06/05/2027		Bond Future	7.9974	102.1968	8.0662	102.0314	0.860	0.0000	0.0000
2026/06/04	2030	06/05/2027	7.27 Call	Bond Future	451.5500	0.4516	407.3500	0.4074	9.789	0.0000	0.0000
2026/06/04	2030	06/05/2027	7.27 Put	Bond Future	2221.8500	2.2219	2343.1200	2.3431	5.458	0.0000	0.0000
2026/06/04	2030	05/08/2027		Bond Future	8.0529	100.1183	8.1295	99.9500	0.951	0.0000	0.0000
2026/06/04	2030	05/08/2027	8.11 Call	Bond Future	1311.5700	1.3116	1224.0200	1.2240	6.675	0.0000	0.0000
2026/06/04	2030	05/08/2027	8.11 Put	Bond Future	1186.1100	1.1861	1266.8700	1.2669	6.809	0.0000	0.0000
2026/06/04	2031	06/08/2026		Bond Future	116.6695	116.6695	116.7053	116.7053	0.031	0.0000	0.0000
2026/06/04	2031	06/08/2026	113.81 Call	Bond Future	2909.2400	2.9092	2941.2000	2.9412	1.099	0.0000	0.0000
2026/06/04	2031	06/08/2026	113.81 Put	Bond Future	49.7500	0.0498	45.9100	0.0459	7.719	0.0000	0.0000
2026/06/04	2031	05/11/2026		Bond Future	118.8326	118.8326	118.8689	118.8689	0.031	0.0000	0.0000
2026/06/04	2031	05/11/2026	111.49 Call	Bond Future	7343.7900	7.3438	7380.0500	7.3801	0.494	0.0000	0.0000
2026/06/04	2031	05/11/2026	111.49 Put	Bond Future	1.2200	0.0012	1.1200	0.0011	8.197	0.0000	0.0000
2026/06/04	2031	04/02/2027		Bond Future	118.6736	118.6736	118.7105	118.7105	0.031	0.0000	0.0000
2026/06/04	2031	04/02/2027	116.18 Call	Bond Future	2817.9800	2.8180	2846.1200	2.8461	0.999	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	
2026/06/04	2031	04/02/2027	116.18 Put	Bond Future	324.4200	0.3244	315.6400	0.3156	2.706	0.0000	0.0000
2026/06/04	2031	06/05/2027		Bond Future	121.0550	121.0550	121.0925	121.0925	0.031	0.0000	0.0000
2026/06/04	2031	06/05/2027	116.87 Call	Bond Future	4309.5100	4.3095	4343.1200	4.3431	0.780	0.0000	0.0000
2026/06/04	2031	06/05/2027	116.87 Put	Bond Future	124.5400	0.1245	120.6500	0.1207	3.123	0.0000	0.0000
2026/06/04	2031	05/08/2027		Bond Future	120.8158	120.8158	120.8547	120.8547	0.032	0.0000	0.0000
2026/06/04	2031	05/08/2027	121.41 Call	Bond Future	1047.7400	1.0477	1063.2100	1.0632	1.477	0.0000	0.0000
2026/06/04	2031	05/08/2027	121.41 Put	Bond Future	1641.9600	1.6420	1618.4900	1.6185	1.429	0.0000	0.0000
2026/06/04	2032	06/08/2026		Bond Future	8.2301	103.0923	8.2815	102.8643	0.625	0.0000	0.0000
2026/06/04	2032	06/08/2026	10.12 Call	Bond Future	8004.0200	8.0040	7779.1400	7.7791	2.810	0.0000	0.0000
2026/06/04	2032	06/08/2026	10.12 Put	Bond Future	29.1300	0.0291	32.2100	0.0322	10.573	0.0000	0.0000
2026/06/04	2032	05/11/2026		Bond Future	8.2723	100.8196	8.3267	100.5873	0.658	0.0000	0.0000
2026/06/04	2032	05/11/2026	9.16 Call	Bond Future	4291.5800	4.2916	4104.8900	4.1049	4.350	0.0000	0.0000
2026/06/04	2032	05/11/2026	9.16 Put	Bond Future	582.5900	0.5826	628.2000	0.6282	7.829	0.0000	0.0000
2026/06/04	2032	04/02/2027		Bond Future	8.2973	102.7803	8.3551	102.5432	0.696	0.0000	0.0000
2026/06/04	2032	04/02/2027	8.48 Call	Bond Future	2365.6000	2.3656	2228.8100	2.2288	5.782	0.0000	0.0000
2026/06/04	2032	04/02/2027	8.48 Put	Bond Future	1617.9700	1.6180	1718.2500	1.7183	6.198	0.0000	0.0000
2026/06/04	2032	06/05/2027		Bond Future	8.3136	100.6583	8.3750	100.4164	0.738	0.0000	0.0000
2026/06/04	2032	06/05/2027	7.80 Call	Bond Future	1166.4900	1.1665	1080.6300	1.0806	7.361	0.0000	0.0000
2026/06/04	2032	06/05/2027	7.80 Put	Bond Future	3218.9400	3.2189	3374.9700	3.3750	4.847	0.0000	0.0000
2026/06/04	2032	05/08/2027		Bond Future	8.3618	102.5586	8.4272	102.3124	0.782	0.0000	0.0000
2026/06/04	2032	05/08/2027	8.42 Call	Bond Future	2358.9100	2.3589	2228.8200	2.2288	5.515	0.0000	0.0000
2026/06/04	2032	05/08/2027	8.42 Put	Bond Future	2139.6700	2.1397	2255.7800	2.2558	5.427	0.0000	0.0000
2026/06/04	2033	06/08/2026		Bond Future	146.6995	146.6995	147.2123	147.2123	0.350	0.0000	0.0000
2026/06/04	2033	06/08/2026	134.25 Call	Bond Future	12449.4900	12.4495	12962.3200	12.9623	4.119	0.0000	0.0000
2026/06/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2033	05/11/2026		Bond Future	147.8178	147.8178	148.3399	148.3399	0.353	0.0000	0.0000
2026/06/04	2033	05/11/2026	137.26 Call	Bond Future	10557.7600	10.5578	11079.9300	11.0799	4.946	0.0000	0.0000
2026/06/04	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2033	04/02/2027		Bond Future	150.7255	150.7255	151.2575	151.2575	0.353	0.0000	0.0000
2026/06/04	2033	04/02/2027	142.71 Call	Bond Future	8015.5000	8.0155	8547.5000	8.5475	6.637	0.0000	0.0000
2026/06/04	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2033	06/05/2027		Bond Future	152.1104	152.1104	152.6531	152.6531	0.357	0.0000	0.0000
2026/06/04	2033	06/05/2027	151.21 Call	Bond Future	900.4200	0.9004	1443.0700	1.4431	60.266	0.0000	0.0000
2026/06/04	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2033	05/08/2027		Bond Future	155.0209	155.0209	155.5744	155.5744	0.357	0.0000	0.0000
2026/06/04	2033	05/08/2027	153.15 Call	Bond Future	1870.8900	1.8709	2424.3700	2.4244	29.584	0.0000	0.0000
2026/06/04	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	
2026/06/04	2037	06/08/2026	9.30 Call	Bond Future	4011.2900	4.0113	3671.5000	3.6715	8.471	0.0000	0.0000
2026/06/04	2037	06/08/2026	9.30 Put	Bond Future	719.4300	0.7194	818.7300	0.8187	13.803	0.0000	0.0000
2026/06/04	2037	06/08/2026	11.30 Call	Bond Future	14959.8100	14.9598	14522.2100	14.5222	2.925	0.0000	0.0000
2026/06/04	2037	06/08/2026	11.30 Put	Bond Future	9.4400	0.0094	10.9300	0.0109	15.784	0.0000	0.0000
2026/06/04	2037	06/08/2026	10.70 Call	Bond Future	11720.2100	11.7202	11288.7400	11.2887	3.681	0.0000	0.0000
2026/06/04	2037	06/08/2026	10.70 Put	Bond Future	52.5400	0.0525	60.1600	0.0602	14.503	0.0000	0.0000
2026/06/04	2037	06/08/2026	10.02 Put	Bond Future	184.4000	0.1844	211.8100	0.2118	14.864	0.0000	0.0000
2026/06/04	2037	06/08/2026	10.02 Call	Bond Future	7914.4800	7.9145	7502.8000	7.5028	5.202	0.0000	0.0000
2026/06/04	2037	06/08/2026		Bond Future	8.7946	98.2828	8.8607	97.8437	0.752	0.0000	0.0000
2026/06/04	2037	06/08/2026	11.71 Call	Bond Future	17098.2900	17.0983	16659.6000	16.6596	2.566	0.0000	0.0000
2026/06/04	2037	06/08/2026	11.71 Put	Bond Future	2.4100	0.0024	2.8100	0.0028	16.598	0.0000	0.0000
2026/06/04	2037	05/11/2026		Bond Future	8.8391	100.0815	8.9077	99.6343	0.776	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.62 Call	Bond Future	11119.9100	11.1199	10707.3200	10.7073	3.710	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.62 Put	Bond Future	335.9900	0.3360	370.6500	0.3707	10.316	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.83 Call	Bond Future	12213.7600	12.2138	11794.0300	11.7940	3.437	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.83 Put	Bond Future	265.5400	0.2655	293.0600	0.2931	10.364	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.23 Call	Bond Future	9089.6100	9.0896	8695.5600	8.6956	4.335	0.0000	0.0000
2026/06/04	2037	05/11/2026	10.23 Put	Bond Future	525.2800	0.5253	578.4800	0.5785	10.128	0.0000	0.0000
2026/06/04	2037	05/11/2026	9.46 Put	Bond Future	1253.9800	1.2540	1373.5000	1.3735	9.531	0.0000	0.0000
2026/06/04	2037	05/11/2026	9.46 Call	Bond Future	5207.1100	5.2071	4879.3800	4.8794	6.294	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.81 Call	Bond Future	7109.6300	7.1096	6760.5100	6.7605	4.911	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.81 Put	Bond Future	1330.2600	1.3303	1437.3300	1.4373	8.049	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.31 Call	Bond Future	4820.4600	4.8205	4523.3300	4.5233	6.164	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.31 Put	Bond Future	2067.7800	2.0678	2226.8400	2.2268	7.692	0.0000	0.0000
2026/06/04	2037	04/02/2027	8.44 Put	Bond Future	4661.1800	4.6612	4948.6600	4.9487	6.168	0.0000	0.0000
2026/06/04	2037	04/02/2027	8.44 Call	Bond Future	1823.9800	1.8240	1655.2700	1.6553	9.250	0.0000	0.0000
2026/06/04	2037	04/02/2027		Bond Future	8.8733	97.7692	8.9446	97.3131	0.803	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.51 Call	Bond Future	5706.7500	5.7068	5386.5300	5.3865	5.611	0.0000	0.0000
2026/06/04	2037	04/02/2027	9.51 Put	Bond Future	1727.6700	1.7277	1863.6400	1.8636	7.870	0.0000	0.0000
2026/06/04	2037	06/05/2027		Bond Future	8.9076	99.7101	8.9816	99.2448	0.831	0.0000	0.0000
2026/06/04	2037	06/05/2027	8.58 Call	Bond Future	2508.9600	2.5090	2312.9700	2.3130	7.812	0.0000	0.0000
2026/06/04	2037	06/05/2027	8.58 Put	Bond Future	4604.3400	4.6043	4873.7400	4.8737	5.851	0.0000	0.0000
2026/06/04	2037	05/08/2027		Bond Future	8.9632	97.3338	9.0402	96.8598	0.859	0.0000	0.0000
2026/06/04	2037	05/08/2027	9.05 Call	Bond Future	4127.4200	4.1274	3870.7600	3.8708	6.218	0.0000	0.0000
2026/06/04	2037	05/08/2027	9.05 Put	Bond Future	3593.4700	3.5935	3810.7400	3.8107	6.046	0.0000	0.0000
2026/06/04	2038	06/08/2026		Bond Future	161.2551	161.2551	161.2729	161.2729	0.011	0.0000	0.0000
2026/06/04	2038	06/08/2026	144.72 Call	Bond Future	16535.1100	16.5351	16552.8700	16.5529	0.107	0.0000	0.0000
2026/06/04	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	
2026/06/04	2038	05/11/2026		Bond Future	164.2448	164.2448	164.2626	164.2626	0.011	0.0000	0.0000
2026/06/04	2038	05/11/2026	146.31 Call	Bond Future	17934.8300	17.9348	17952.5800	17.9526	0.099	0.0000	0.0000
2026/06/04	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2038	04/02/2027		Bond Future	165.2089	165.2089	165.2268	165.2268	0.011	0.0000	0.0000
2026/06/04	2038	04/02/2027	153.83 Call	Bond Future	11378.9400	11.3789	11396.8200	11.3968	0.157	0.0000	0.0000
2026/06/04	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2038	06/05/2027		Bond Future	168.5237	168.5237	168.5418	168.5418	0.011	0.0000	0.0000
2026/06/04	2038	06/05/2027	166.10 Call	Bond Future	2423.7200	2.4237	2441.7600	2.4418	0.744	0.0000	0.0000
2026/06/04	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2038	05/08/2027		Bond Future	169.4288	169.4288	169.4479	169.4479	0.011	0.0000	0.0000
2026/06/04	2038	05/08/2027	169.13 Call	Bond Future	298.8100	0.2988	317.8900	0.3179	6.385	0.0000	0.0000
2026/06/04	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2040	06/08/2026		Bond Future	9.0918	99.5823	9.1219	99.3531	0.331	0.0000	0.0000
2026/06/04	2040	06/08/2026	12.19 Call	Bond Future	20150.5300	20.1505	19921.3600	19.9214	1.137	0.0000	0.0000
2026/06/04	2040	06/08/2026	12.19 Put	Bond Future	2.0600	0.0021	2.1000	0.0021	1.942	0.0000	0.0000
2026/06/04	2040	05/11/2026		Bond Future	9.1404	101.4049	9.1715	101.1714	0.340	0.0000	0.0000
2026/06/04	2040	05/11/2026	11.06 Call	Bond Future	13466.3200	13.4663	13246.7100	13.2467	1.631	0.0000	0.0000
2026/06/04	2040	05/11/2026	11.06 Put	Bond Future	387.0100	0.3870	400.9100	0.4009	3.592	0.0000	0.0000
2026/06/04	2040	05/11/2026	11.27 Call	Bond Future	14636.2000	14.6362	14413.0000	14.4130	1.525	0.0000	0.0000
2026/06/04	2040	05/11/2026	11.27 Put	Bond Future	279.3600	0.2794	289.6700	0.2897	3.691	0.0000	0.0000
2026/06/04	2040	05/11/2026	10.67 Call	Bond Future	11216.3300	11.2163	11004.2500	11.0043	1.891	0.0000	0.0000
2026/06/04	2040	05/11/2026	10.67 Put	Bond Future	584.8900	0.5849	606.3200	0.6063	3.664	0.0000	0.0000
2026/06/04	2040	05/11/2026	9.91 Put	Bond Future	1295.4700	1.2955	1343.9800	1.3440	3.745	0.0000	0.0000
2026/06/04	2040	05/11/2026	9.91 Call	Bond Future	6859.5400	6.8595	6674.5400	6.6745	2.697	0.0000	0.0000
2026/06/04	2040	04/02/2027	10.17 Call	Bond Future	8538.1400	8.5381	8349.6200	8.3496	2.208	0.0000	0.0000
2026/06/04	2040	04/02/2027	10.17 Put	Bond Future	1560.3500	1.5604	1610.1500	1.6102	3.192	0.0000	0.0000
2026/06/04	2040	04/02/2027	9.67 Call	Bond Future	5923.5400	5.9235	5759.8000	5.7598	2.764	0.0000	0.0000
2026/06/04	2040	04/02/2027	9.67 Put	Bond Future	2380.5200	2.3805	2455.1000	2.4551	3.133	0.0000	0.0000
2026/06/04	2040	04/02/2027	8.78 Put	Bond Future	5317.5000	5.3175	5458.3700	5.4584	2.649	0.0000	0.0000
2026/06/04	2040	04/02/2027	8.78 Call	Bond Future	2282.1800	2.2822	2184.7300	2.1847	4.270	0.0000	0.0000
2026/06/04	2040	04/02/2027		Bond Future	9.1803	98.8679	9.2125	98.6296	0.350	0.0000	0.0000
2026/06/04	2040	04/02/2027	9.93 Call	Bond Future	7256.4400	7.2564	7078.6300	7.0786	2.450	0.0000	0.0000
2026/06/04	2040	04/02/2027	9.93 Put	Bond Future	1904.9700	1.9050	1965.4800	1.9655	3.176	0.0000	0.0000
2026/06/04	2040	06/05/2027		Bond Future	9.2203	100.8307	9.2536	100.5874	0.361	0.0000	0.0000
2026/06/04	2040	06/05/2027	8.88 Call	Bond Future	2981.9600	2.9820	2874.3200	2.8743	3.610	0.0000	0.0000
2026/06/04	2040	06/05/2027	8.88 Put	Bond Future	5517.2900	5.5173	5652.8800	5.6529	2.458	0.0000	0.0000
2026/06/04	2040	05/08/2027		Bond Future	9.2793	98.2247	9.3138	97.9772	0.371	0.0000	0.0000
2026/06/04	2040	05/08/2027	9.33 Call	Bond Future	4803.7400	4.8037	4666.7100	4.6667	2.853	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	
2026/06/04	2040	05/08/2027	9.33 Put	Bond Future	4439.7800	4.4398	4550.2900	4.5503	2.489	0.0000	0.0000
2026/06/04	2043	06/08/2026		Bond Future	124.7096	124.7096	124.7232	124.7232	0.011	0.0000	0.0000
2026/06/04	2043	06/08/2026	110.88 Call	Bond Future	13837.3284	13.8373	13850.3440	13.8503	0.094	0.0000	0.0000
2026/06/04	2043	06/08/2026	110.88 Put	Bond Future	7.7384	0.0077	7.1340	0.0071	7.811	0.0000	0.0000
2026/06/04	2043	05/11/2026		Bond Future	127.0219	127.0219	127.0354	127.0354	0.011	0.0000	0.0000
2026/06/04	2043	05/11/2026	112.84 Call	Bond Future	14286.2064	14.2862	14297.4661	14.2975	0.079	0.0000	0.0000
2026/06/04	2043	05/11/2026	112.84 Put	Bond Future	104.3564	0.1044	102.0461	0.1020	2.214	0.0000	0.0000
2026/06/04	2043	04/02/2027		Bond Future	126.5796	126.5796	126.5934	126.5934	0.011	0.0000	0.0000
2026/06/04	2043	04/02/2027	117.63 Call	Bond Future	9836.5520	9.8366	9843.1442	9.8431	0.067	0.0000	0.0000
2026/06/04	2043	04/02/2027	117.63 Put	Bond Future	886.9520	0.8870	879.7442	0.8797	0.813	0.0000	0.0000
2026/06/04	2043	06/05/2027		Bond Future	129.1198	129.1198	129.1336	129.1336	0.011	0.0000	0.0000
2026/06/04	2043	06/05/2027	127.48 Call	Bond Future	5195.8796	5.1959	5197.5180	5.1975	0.032	0.0000	0.0000
2026/06/04	2043	06/05/2027	127.48 Put	Bond Future	3556.1296	3.5561	3543.9280	3.5439	0.343	0.0000	0.0000
2026/06/04	2043	05/08/2027		Bond Future	128.5799	128.5799	128.5950	128.5950	0.012	0.0000	0.0000
2026/06/04	2043	05/08/2027	129.56 Call	Bond Future	4274.9424	4.2749	4276.7446	4.2767	0.042	0.0000	0.0000
2026/06/04	2043	05/08/2027	129.56 Put	Bond Future	5255.0524	5.2551	5241.7646	5.2418	0.253	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.25 Call	Bond Future	2489.6600	2.4897	2319.3800	2.3194	6.839	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.25 Put	Bond Future	2237.5800	2.2376	2359.5600	2.3596	5.451	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.00 Call	Bond Future	1495.0900	1.4951	1368.5000	1.3685	8.467	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.00 Put	Bond Future	3353.7100	3.3537	3519.3800	3.5194	4.940	0.0000	0.0000
2026/06/04	2044	06/08/2026		Bond Future	9.2197	96.2400	9.2548	95.9477	0.381	0.0000	0.0000
2026/06/04	2044	06/08/2026	12.42 Call	Bond Future	21912.9200	21.9129	21620.7500	21.6208	1.333	0.0000	0.0000
2026/06/04	2044	06/08/2026	12.42 Put	Bond Future	2.5300	0.0025	2.6200	0.0026	3.557	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.75 Call	Bond Future	5216.0100	5.2160	4979.5700	4.9796	4.533	0.0000	0.0000
2026/06/04	2044	06/08/2026	9.75 Put	Bond Future	943.2300	0.9432	999.0500	0.9991	5.918	0.0000	0.0000
2026/06/04	2044	05/11/2026		Bond Future	9.2661	98.0014	9.3023	97.7036	0.391	0.0000	0.0000
2026/06/04	2044	05/11/2026	11.34 Call	Bond Future	15415.2400	15.4152	15134.0300	15.1340	1.824	0.0000	0.0000
2026/06/04	2044	05/11/2026	11.34 Put	Bond Future	386.8500	0.3869	403.4000	0.4034	4.278	0.0000	0.0000
2026/06/04	2044	04/02/2027		Bond Future	9.3048	95.5234	9.3422	95.2197	0.401	0.0000	0.0000
2026/06/04	2044	04/02/2027	10.18 Call	Bond Future	8695.6200	8.6956	8463.1200	8.4631	2.674	0.0000	0.0000
2026/06/04	2044	04/02/2027	10.18 Put	Bond Future	1941.0700	1.9411	2012.3600	2.0124	3.673	0.0000	0.0000
2026/06/04	2044	06/05/2027		Bond Future	9.3435	97.4198	9.3820	97.1099	0.412	0.0000	0.0000
2026/06/04	2044	06/05/2027	9.08 Call	Bond Future	3631.4200	3.6314	3487.0900	3.4871	3.974	0.0000	0.0000
2026/06/04	2044	06/05/2027	9.08 Put	Bond Future	5793.5000	5.7935	5959.0800	5.9591	2.858	0.0000	0.0000
2026/06/04	2044	05/08/2027		Bond Future	9.3987	94.8747	9.4384	94.5592	0.423	0.0000	0.0000
2026/06/04	2044	05/08/2027	9.44 Call	Bond Future	5339.9200	5.3399	5165.8800	5.1659	3.259	0.0000	0.0000
2026/06/04	2044	05/08/2027	9.44 Put	Bond Future	5011.7400	5.0117	5153.2000	5.1532	2.823	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	
2026/06/04	2046	06/08/2026		Bond Future	145.3754	145.3754	144.9643	144.9643	0.283	0.0000	0.0000
2026/06/04	2046	06/08/2026	122.38 Call	Bond Future	22995.3600	22.9954	22584.2600	22.5843	1.788	0.0000	0.0000
2026/06/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2046	05/11/2026		Bond Future	145.7161	145.7161	145.2973	145.2973	0.287	0.0000	0.0000
2026/06/04	2046	05/11/2026	125.48 Call	Bond Future	20236.1200	20.2361	19817.2600	19.8173	2.070	0.0000	0.0000
2026/06/04	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2046	04/02/2027		Bond Future	148.5829	148.5829	148.1555	148.1555	0.288	0.0000	0.0000
2026/06/04	2046	04/02/2027	131.09 Call	Bond Future	17492.8900	17.4929	17065.4900	17.0655	2.443	0.0000	0.0000
2026/06/04	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2046	06/05/2027		Bond Future	149.1547	149.1547	148.7186	148.7186	0.292	0.0000	0.0000
2026/06/04	2046	06/05/2027	148.99 Call	Bond Future	164.6900	0.1647	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/04	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	271.4000	0.2714	100.000	0.0000	0.0000
2026/06/04	2046	05/08/2027		Bond Future	152.0074	152.0074	151.5635	151.5635	0.292	0.0000	0.0000
2026/06/04	2046	05/08/2027	149.17 Call	Bond Future	2837.4400	2.8374	2393.5200	2.3935	15.645	0.0000	0.0000
2026/06/04	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2050	06/08/2026		Bond Future	146.5531	146.5531	147.3213	147.3213	0.524	0.0000	0.0000
2026/06/04	2050	06/08/2026	123.27 Call	Bond Future	23283.1200	23.2831	24051.2900	24.0513	3.299	0.0000	0.0000
2026/06/04	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2050	05/11/2026		Bond Future	149.2703	149.2703	150.0522	150.0522	0.524	0.0000	0.0000
2026/06/04	2050	05/11/2026	123.84 Call	Bond Future	25430.2600	25.4303	26212.2000	26.2122	3.075	0.0000	0.0000
2026/06/04	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2050	04/02/2027		Bond Future	149.6832	149.6832	150.4806	150.4806	0.533	0.0000	0.0000
2026/06/04	2050	04/02/2027	132.39 Call	Bond Future	17293.2300	17.2932	18090.5600	18.0906	4.611	0.0000	0.0000
2026/06/04	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2050	06/05/2027		Bond Future	152.6865	152.6865	153.4994	153.4994	0.532	0.0000	0.0000
2026/06/04	2050	06/05/2027	150.46 Call	Bond Future	2226.4600	2.2265	3039.4400	3.0394	36.514	0.0000	0.0000
2026/06/04	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	2050	05/08/2027		Bond Future	153.0250	153.0250	153.8546	153.8546	0.542	0.0000	0.0000
2026/06/04	2050	05/08/2027	152.97 Call	Bond Future	55.0200	0.0550	884.6100	0.8846	1,507.797	0.0000	0.0000
2026/06/04	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	AL37	06/08/2026		Index Future	1292.1860	1292.1860	1289.7290	1289.7290	0.190	0.0000	0.0000
2026/06/04	AL37	05/11/2026		Index Future	1316.0880	1316.0880	1313.5830	1313.5830	0.190	0.0000	0.0000
2026/06/04	AL37	04/02/2027		Index Future	1341.6670	1341.6670	1339.1100	1339.1100	0.191	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	
2026/06/04	AL37	06/05/2027		Index Future	1368.2790	1368.2790	1365.6690	1365.6690	0.191	0.0000	0.0000
2026/06/04	AL37	05/08/2027		Index Future	1393.8990	1393.8990	1391.2440	1391.2440	0.190	0.0000	0.0000
2026/06/04	AL7T	06/08/2026		Index Future	1681.7150	1681.7150	1675.1950	1675.1950	0.388	0.0000	0.0000
2026/06/04	AL7T	05/11/2026		Index Future	1712.8220	1712.8220	1706.1800	1706.1800	0.388	0.0000	0.0000
2026/06/04	AL7T	04/02/2027		Index Future	1746.1110	1746.1110	1739.3350	1739.3350	0.388	0.0000	0.0000
2026/06/04	AL7T	06/05/2027		Index Future	1780.7450	1780.7450	1773.8330	1773.8330	0.388	0.0000	0.0000
2026/06/04	AL7T	05/08/2027		Index Future	1814.0890	1814.0890	1807.0520	1807.0520	0.388	0.0000	0.0000
2026/06/04	ALBI	06/08/2026		Index Future	1419.0640	1419.0640	1415.2080	1415.2080	0.272	0.0000	0.0000
2026/06/04	ALBI	05/11/2026		Index Future	1445.3130	1445.3130	1441.3840	1441.3840	0.272	0.0000	0.0000
2026/06/04	ALBI	04/02/2027		Index Future	1473.4030	1473.4030	1469.3940	1469.3940	0.272	0.0000	0.0000
2026/06/04	ALBI	06/05/2027		Index Future	1502.6280	1502.6280	1498.5370	1498.5370	0.272	0.0000	0.0000
2026/06/04	ALBI	05/08/2027		Index Future	1530.7640	1530.7640	1526.6000	1526.6000	0.272	0.0000	0.0000
2026/06/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	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	
2026/06/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/04	ES33	06/08/2026		Bond Future	8.9838	95.3841	9.0398	95.1093	0.624	0.0000	0.0000
2026/06/04	ES33	06/08/2026	12.02 Call	Bond Future	13515.5000	13.5155	13240.6700	13.2407	2.033	0.0000	0.0000
2026/06/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES33	05/11/2026		Bond Future	9.0501	93.3594	9.1088	93.0794	0.649	0.0000	0.0000
2026/06/04	ES33	05/11/2026	10.83 Call	Bond Future	8031.0000	8.0310	7751.0000	7.7510	3.486	0.0000	0.0000
2026/06/04	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES33	04/02/2027		Bond Future	9.1068	95.1966	9.1685	94.9109	0.678	0.0000	0.0000
2026/06/04	ES33	04/02/2027	9.70 Call	Bond Future	2700.0600	2.7001	2414.3200	2.4143	10.583	0.0000	0.0000
2026/06/04	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES33	06/05/2027		Bond Future	9.1550	93.3102	9.2199	93.0186	0.709	0.0000	0.0000
2026/06/04	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES33	06/05/2027	8.80 Put	Bond Future	1615.0700	1.6151	1906.6700	1.9067	18.055	0.0000	0.0000
2026/06/04	ES33	05/08/2027		Bond Future	9.2304	95.0926	9.2987	94.7956	0.740	0.0000	0.0000
2026/06/04	ES33	05/08/2027	9.27 Call	Bond Future	172.1500	0.1722	0.0000	0.0000	(100.000)	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/04	ES33	05/08/2027	9.27 Put	Bond Future	0.0000	0.0000	124.7800	0.1248	100.000	0.0000	0.0000
2026/06/04	ES42	06/08/2026		Bond Future	9.5289	94.2130	9.5640	93.9480	0.368	0.0000	0.0000
2026/06/04	ES42	06/08/2026	12.65 Call	Bond Future	19738.7000	19.7387	19473.6800	19.4737	1.343	0.0000	0.0000
2026/06/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES42	05/11/2026		Bond Future	9.5868	91.6957	9.6230	91.4256	0.378	0.0000	0.0000
2026/06/04	ES42	05/11/2026	11.66 Call	Bond Future	13730.9300	13.7309	13460.8300	13.4608	1.967	0.0000	0.0000
2026/06/04	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES42	04/02/2027		Bond Future	9.6364	93.5008	9.6738	93.2251	0.389	0.0000	0.0000
2026/06/04	ES42	04/02/2027	10.29 Call	Bond Future	4640.8800	4.6409	4365.2300	4.3652	5.940	0.0000	0.0000
2026/06/04	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES42	06/05/2027		Bond Future	9.6836	91.1123	9.7223	90.8310	0.400	0.0000	0.0000
2026/06/04	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	ES42	06/05/2027	9.33 Put	Bond Future	2630.0600	2.6301	2911.3100	2.9113	10.694	0.0000	0.0000
2026/06/04	ES42	05/08/2027		Bond Future	9.7464	92.8511	9.7863	92.5646	0.410	0.0000	0.0000
2026/06/04	ES42	05/08/2027	9.84 Call	Bond Future	669.0600	0.6691	382.6000	0.3826	42.815	0.0000	0.0000
2026/06/04	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	GOVI	06/08/2026		GOVI	1392.1940	1392.1940	1388.3230	1388.3230	0.278	0.0000	0.0000
2026/06/04	GOVI	06/08/2026	1,189. Call 00	GOVI	2031940.0000	203.1940	1993230.0000	199.3230	1.905	0.0000	0.0000
2026/06/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	GOVI	05/11/2026		GOVI	1417.9460	1417.9460	1414.0020	1414.0020	0.278	0.0000	0.0000
2026/06/04	GOVI	05/11/2026	1,277. Call 00	GOVI	1409460.0000	140.9460	1370020.0000	137.0020	2.798	0.0000	0.0000
2026/06/04	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	GOVI	04/02/2027		GOVI	1445.5040	1445.5040	1441.4800	1441.4800	0.278	0.0000	0.0000
2026/06/04	GOVI	04/02/2027	1,369. Call 00	GOVI	765040.0000	76.5040	724800.0000	72.4800	5.260	0.0000	0.0000
2026/06/04	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	GOVI	06/05/2027		GOVI	1474.1760	1474.1760	1470.0700	1470.0700	0.279	0.0000	0.0000
2026/06/04	GOVI	06/05/2027	1,427. Call 00	GOVI	471760.0000	47.1760	430700.0000	43.0700	8.704	0.0000	0.0000
2026/06/04	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	GOVI	05/08/2027		GOVI	1501.7790	1501.7790	1497.6000	1497.6000	0.278	0.0000	0.0000
2026/06/04	GOVI	05/08/2027	1,465. Call 00	GOVI	367790.0000	36.7790	326000.0000	32.6000	11.362	0.0000	0.0000
2026/06/04	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/04	I258	06/08/2026		Bond Future	133.3363	133.3363	133.3503	133.3503	0.011	0.0000	0.0000
2026/06/04	I258	06/08/2026	112.95 Call	Bond Future	20400.8279	20.4008	20413.7807	20.4138	0.063	0.0000	0.0000
2026/06/04	I258	06/08/2026	112.95 Put	Bond Future	14.4979	0.0145	13.4407	0.0134	7.292	0.0000	0.0000
2026/06/04	I258	05/11/2026		Bond Future	135.8085	135.8085	135.8227	135.8227	0.010	0.0000	0.0000
2026/06/04	I258	05/11/2026	114.95 Call	Bond Future	21054.9539	21.0550	21065.2785	21.0653	0.049	0.0000	0.0000
2026/06/04	I258	05/11/2026	114.95 Put	Bond Future	196.4939	0.1965	192.6285	0.1926	1.967	0.0000	0.0000
2026/06/04	I258	04/02/2027		Bond Future	135.5389	135.5389	135.5533	135.5533	0.011	0.0000	0.0000
2026/06/04	I258	04/02/2027	118.90 Call	Bond Future	17595.9256	17.5959	17602.3151	17.6023	0.036	0.0000	0.0000
2026/06/04	I258	04/02/2027	118.90 Put	Bond Future	957.0556	0.9571	949.0451	0.9490	0.837	0.0000	0.0000
2026/06/04	I258	06/05/2027		Bond Future	138.2588	138.2588	138.2732	138.2732	0.010	0.0000	0.0000
2026/06/04	I258	06/05/2027	134.78 Call	Bond Future	8827.4072	8.8274	8826.0354	8.8260	0.016	0.0000	0.0000
2026/06/04	I258	06/05/2027	134.78 Put	Bond Future	5348.6172	5.3486	5332.7954	5.3328	0.296	0.0000	0.0000
2026/06/04	I258	05/08/2027		Bond Future	137.8940	137.8940	137.9097	137.9097	0.011	0.0000	0.0000
2026/06/04	I258	05/08/2027	138.93 Call	Bond Future	7259.7947	7.2598	7258.7035	7.2587	0.015	0.0000	0.0000
2026/06/04	I258	05/08/2027	138.93 Put	Bond Future	8295.8147	8.2958	8279.0235	8.2790	0.202	0.0000	0.0000
2026/06/04	IGOV	06/08/2026		Index Future	454.4130	454.4130	453.4370	453.4370	0.215	0.0000	0.0000
2026/06/04	IGOV	05/11/2026		Index Future	462.9290	462.9290	461.9340	461.9340	0.215	0.0000	0.0000
2026/06/04	IGOV	04/02/2027		Index Future	472.0340	472.0340	471.0180	471.0180	0.215	0.0000	0.0000
2026/06/04	IGOV	06/05/2027		Index Future	481.5030	481.5030	480.4660	480.4660	0.215	0.0000	0.0000
2026/06/04	IGOV	05/08/2027		Index Future	490.6230	490.6230	489.5680	489.5680	0.215	0.0000	0.0000
2026/06/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/04	R033	06/08/2026		Bond Future	8.3152	112.1011	8.3612	111.8579	0.554	0.0000	0.0000
2026/06/04	R033	06/08/2026	10.25 Call	Bond Future	9678.7000	9.6787	9438.2800	9.4383	2.484	0.0000	0.0000
2026/06/04	R033	06/08/2026	10.25 Put	Bond Future	31.8600	0.0319	34.6600	0.0347	8.788	0.0000	0.0000
2026/06/04	R033	05/11/2026		Bond Future	8.3577	109.1110	8.4062	108.8631	0.580	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	
2026/06/04	R033	05/11/2026	9.33 Call	Bond Future	5447.1800	5.4472	5242.3000	5.2423	3.761	0.0000	0.0000
2026/06/04	R033	05/11/2026	9.33 Put	Bond Future	613.0900	0.6131	656.0800	0.6561	7.012	0.0000	0.0000
2026/06/04	R033	04/02/2027		Bond Future	8.3849	111.2331	8.4361	110.9801	0.611	0.0000	0.0000
2026/06/04	R033	04/02/2027	8.65 Call	Bond Future	3088.8600	3.0889	2935.1600	2.9352	4.976	0.0000	0.0000
2026/06/04	R033	04/02/2027	8.65 Put	Bond Future	1786.6800	1.7867	1885.9900	1.8860	5.558	0.0000	0.0000
2026/06/04	R033	06/05/2027		Bond Future	8.4042	108.3962	8.4583	108.1381	0.644	0.0000	0.0000
2026/06/04	R033	06/05/2027	7.93 Call	Bond Future	1489.4700	1.4895	1393.6900	1.3937	6.430	0.0000	0.0000
2026/06/04	R033	06/05/2027	7.93 Put	Bond Future	3786.7100	3.7867	3949.0800	3.9491	4.288	0.0000	0.0000
2026/06/04	R033	05/08/2027		Bond Future	8.4521	110.4421	8.5093	110.1793	0.677	0.0000	0.0000
2026/06/04	R033	05/08/2027	8.54 Call	Bond Future	2953.8500	2.9539	2811.8900	2.8119	4.806	0.0000	0.0000
2026/06/04	R033	05/08/2027	8.54 Put	Bond Future	2550.4800	2.5505	2671.2400	2.6712	4.735	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.70 Put	Bond Future	5172.1300	5.1721	5501.9000	5.5019	6.376	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.70 Call	Bond Future	198.6600	0.1987	156.6900	0.1567	21.127	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.90 Put	Bond Future	4051.9900	4.0520	4355.3100	4.3553	7.486	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.90 Call	Bond Future	361.8500	0.3619	293.4300	0.2934	18.908	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.34 Call	Bond Future	1157.7100	1.1577	998.8900	0.9989	13.718	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.34 Put	Bond Future	2093.4000	2.0934	2306.3200	2.3063	10.171	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.95 Put	Bond Future	3788.6700	3.7887	4083.9600	4.0840	7.794	0.0000	0.0000
2026/06/04	R035	06/08/2026	7.95 Call	Bond Future	416.2700	0.4163	339.8200	0.3398	18.365	0.0000	0.0000
2026/06/04	R035	06/08/2026	10.22 Put	Bond Future	57.2300	0.0572	65.1500	0.0652	13.839	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.72 Call	Bond Future	7276.7000	7.2767	6926.4200	6.9264	4.814	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.72 Put	Bond Future	153.2400	0.1532	174.7000	0.1747	14.004	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.22 Put	Bond Future	410.0000	0.4100	465.4500	0.4655	13.524	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.22 Call	Bond Future	4711.2600	4.7113	4394.9700	4.3950	6.713	0.0000	0.0000
2026/06/04	R035	06/08/2026	10.13 Call	Bond Future	9427.0700	9.4271	9064.8100	9.0648	3.843	0.0000	0.0000
2026/06/04	R035	06/08/2026	10.13 Put	Bond Future	68.1900	0.0682	77.6700	0.0777	13.902	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.63 Call	Bond Future	6806.7000	6.8067	6460.5600	6.4606	5.085	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.63 Put	Bond Future	183.3300	0.1833	208.9300	0.2089	13.964	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.13 Put	Bond Future	488.1700	0.4882	553.3600	0.5534	13.354	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.13 Call	Bond Future	4269.9100	4.2699	3963.3600	3.9634	7.179	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.29 Put	Bond Future	2272.4000	2.2724	2497.0500	2.4971	9.886	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.29 Call	Bond Future	1028.4000	1.0284	881.3100	0.8813	14.303	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.79 Put	Bond Future	935.1900	0.9352	1050.8100	1.0508	12.363	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.79 Call	Bond Future	2721.6500	2.7217	2465.5300	2.4655	9.410	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.39 Call	Bond Future	5567.2800	5.5673	5236.0600	5.2361	5.949	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.39 Put	Bond Future	294.3700	0.2944	334.8900	0.3349	13.765	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.71 Call	Bond Future	7224.4000	7.2244	6874.5500	6.8746	4.843	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.71 Put	Bond Future	156.3400	0.1563	178.2300	0.1782	14.002	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	
2026/06/04	R035	06/08/2026	9.21 Call	Bond Future	4661.8000	4.6618	4346.5300	4.3465	6.763	0.0000	0.0000
2026/06/04	R035	06/08/2026	9.21 Put	Bond Future	418.0800	0.4181	474.5500	0.4746	13.507	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.71 Put	Bond Future	1086.1200	1.0861	1216.9300	1.2169	12.044	0.0000	0.0000
2026/06/04	R035	06/08/2026	8.71 Call	Bond Future	2395.4900	2.3955	2154.5600	2.1546	10.058	0.0000	0.0000
2026/06/04	R035	06/08/2026	10.22 Call	Bond Future	9897.5800	9.8976	9533.7600	9.5338	3.676	0.0000	0.0000
2026/06/04	R035	06/08/2026		Bond Future	8.4929	106.2605	8.5542	105.8887	0.721	0.0000	0.0000
2026/06/04	R035	06/08/2026	11.06 Call	Bond Future	14185.5400	14.1855	13814.6500	13.8147	2.615	0.0000	0.0000
2026/06/04	R035	06/08/2026	11.06 Put	Bond Future	5.8300	0.0058	6.6800	0.0067	14.580	0.0000	0.0000
2026/06/04	R035	05/11/2026		Bond Future	8.5364	103.7037	8.6003	103.3250	0.749	0.0000	0.0000
2026/06/04	R035	05/11/2026	10.03 Call	Bond Future	8797.4500	8.7975	8457.5700	8.4576	3.863	0.0000	0.0000
2026/06/04	R035	05/11/2026	10.03 Put	Bond Future	402.2700	0.4023	441.0700	0.4411	9.645	0.0000	0.0000
2026/06/04	R035	05/11/2026	9.80 Call	Bond Future	7683.6800	7.6837	7354.9200	7.3549	4.279	0.0000	0.0000
2026/06/04	R035	05/11/2026	9.80 Put	Bond Future	521.2900	0.5213	571.2100	0.5712	9.576	0.0000	0.0000
2026/06/04	R035	05/11/2026	9.30 Call	Bond Future	5336.6900	5.3367	5043.8200	5.0438	5.488	0.0000	0.0000
2026/06/04	R035	05/11/2026	9.30 Put	Bond Future	928.0400	0.9280	1013.8500	1.0139	9.246	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.80 Put	Bond Future	1669.8300	1.6698	1813.0600	1.8131	8.578	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.80 Call	Bond Future	3220.1600	3.2202	2984.7100	2.9847	7.312	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.97 Call	Bond Future	3898.6600	3.8987	3640.9300	3.6409	6.611	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.97 Put	Bond Future	1364.4900	1.3645	1485.4400	1.4854	8.864	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.47 Call	Bond Future	2073.6900	2.0737	1888.5300	1.8885	8.929	0.0000	0.0000
2026/06/04	R035	05/11/2026	8.47 Put	Bond Future	2469.2900	2.4693	2662.8100	2.6628	7.837	0.0000	0.0000
2026/06/04	R035	05/11/2026	7.97 Put	Bond Future	4335.3700	4.3354	4608.4800	4.6085	6.300	0.0000	0.0000
2026/06/04	R035	05/11/2026	7.97 Call	Bond Future	897.8900	0.8979	792.3200	0.7923	11.758	0.0000	0.0000
2026/06/04	R035	04/02/2027	7.70 Put	Bond Future	6054.3300	6.0543	6351.3000	6.3513	4.905	0.0000	0.0000
2026/06/04	R035	04/02/2027	7.70 Call	Bond Future	855.6400	0.8556	766.2700	0.7663	10.445	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.20 Put	Bond Future	3872.9600	3.8730	4110.2200	4.1102	6.126	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.20 Call	Bond Future	1707.8600	1.7079	1558.7800	1.5588	8.729	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.85 Call	Bond Future	3705.6200	3.7056	3470.9400	3.4709	6.333	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.85 Put	Bond Future	2089.8800	2.0899	2241.5400	2.2415	7.257	0.0000	0.0000
2026/06/04	R035	04/02/2027		Bond Future	8.5684	105.7202	8.6352	105.3338	0.780	0.0000	0.0000
2026/06/04	R035	04/02/2027	9.02 Call	Bond Future	4357.5300	4.3575	4103.8900	4.1039	5.821	0.0000	0.0000
2026/06/04	R035	04/02/2027	9.02 Put	Bond Future	1782.2400	1.7822	1914.9400	1.9149	7.446	0.0000	0.0000
2026/06/04	R035	04/02/2027	9.43 Call	Bond Future	6068.3100	6.0683	5777.1000	5.7771	4.799	0.0000	0.0000
2026/06/04	R035	04/02/2027	9.43 Put	Bond Future	1227.1300	1.2271	1322.2600	1.3223	7.752	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.93 Call	Bond Future	4007.5700	4.0076	3763.7300	3.7637	6.084	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.93 Put	Bond Future	1938.7900	1.9388	2081.2900	2.0813	7.350	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.43 Put	Bond Future	3116.0700	3.1161	3321.7500	3.3218	6.601	0.0000	0.0000
2026/06/04	R035	04/02/2027	8.43 Call	Bond Future	2309.4300	2.3094	2128.7700	2.1288	7.823	0.0000	0.0000
2026/06/04	R035	06/05/2027		Bond Future	8.5899	103.3116	8.6597	102.9174	0.812	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	
2026/06/04	R035	06/05/2027	8.25 Call	Bond Future	2123.5800	2.1236	1961.1400	1.9611	7.649	0.0000	0.0000
2026/06/04	R035	06/05/2027	8.25 Put	Bond Future	4071.8000	4.0718	4303.5100	4.3035	5.691	0.0000	0.0000
2026/06/04	R035	05/08/2027		Bond Future	8.6341	105.2626	8.7071	104.8613	0.845	0.0000	0.0000
2026/06/04	R035	05/08/2027	8.72 Call	Bond Future	3577.9300	3.5779	3361.8300	3.3618	6.040	0.0000	0.0000
2026/06/04	R035	05/08/2027	8.72 Put	Bond Future	3106.0000	3.1060	3291.2200	3.2912	5.963	0.0000	0.0000
2026/06/04	R038	06/08/2026		Bond Future	8.8844	118.2140	8.9505	117.6962	0.744	0.0000	0.0000
2026/06/04	R038	06/08/2026	11.77 Call	Bond Future	19860.0600	19.8601	19342.6700	19.3427	2.605	0.0000	0.0000
2026/06/04	R038	06/08/2026	11.77 Put	Bond Future	2.9300	0.0029	3.4200	0.0034	16.724	0.0000	0.0000
2026/06/04	R038	05/11/2026		Bond Future	8.9347	114.8946	9.0033	114.3671	0.768	0.0000	0.0000
2026/06/04	R038	05/11/2026	10.72 Call	Bond Future	13108.1400	13.1081	12622.8500	12.6229	3.702	0.0000	0.0000
2026/06/04	R038	05/11/2026	10.72 Put	Bond Future	419.4700	0.4195	461.6800	0.4617	10.063	0.0000	0.0000
2026/06/04	R038	04/02/2027		Bond Future	8.9747	117.1293	9.0459	116.5912	0.794	0.0000	0.0000
2026/06/04	R038	04/02/2027	9.60 Call	Bond Future	6677.9200	6.6779	6302.1900	6.3022	5.626	0.0000	0.0000
2026/06/04	R038	04/02/2027	9.60 Put	Bond Future	2074.0000	2.0740	2236.3400	2.2363	7.827	0.0000	0.0000
2026/06/04	R038	06/05/2027		Bond Future	9.0099	113.9680	9.0840	113.4191	0.822	0.0000	0.0000
2026/06/04	R038	06/05/2027	8.71 Call	Bond Future	3070.3400	3.0703	2834.0200	2.8340	7.697	0.0000	0.0000
2026/06/04	R038	06/05/2027	8.71 Put	Bond Future	5332.8000	5.3328	5645.4000	5.6454	5.862	0.0000	0.0000
2026/06/04	R038	05/08/2027		Bond Future	9.0650	116.1188	9.1419	115.5599	0.849	0.0000	0.0000
2026/06/04	R038	05/08/2027	9.15 Call	Bond Future	4903.3800	4.9034	4600.9600	4.6010	6.168	0.0000	0.0000
2026/06/04	R038	05/08/2027	9.15 Put	Bond Future	4285.5900	4.2856	4542.1000	4.5421	5.985	0.0000	0.0000
2026/06/04	R053	06/08/2026	8.10 Put	Bond Future	13097.4900	13.0975	13484.7600	13.4848	2.957	0.0000	0.0000
2026/06/04	R053	06/08/2026	8.10 Call	Bond Future	263.0800	0.2631	225.1600	0.2252	14.414	0.0000	0.0000
2026/06/04	R053	06/08/2026	8.60 Put	Bond Future	7125.4600	7.1255	7432.0300	7.4320	4.302	0.0000	0.0000
2026/06/04	R053	06/08/2026	8.60 Call	Bond Future	1120.4700	1.1205	1001.8500	1.0019	10.587	0.0000	0.0000
2026/06/04	R053	06/08/2026	9.10 Call	Bond Future	3521.7400	3.5217	3275.7700	3.2758	6.984	0.0000	0.0000
2026/06/04	R053	06/08/2026	9.10 Put	Bond Future	3239.5400	3.2395	3418.7600	3.4188	5.532	0.0000	0.0000
2026/06/04	R053	06/08/2026		Bond Future	9.0767	129.6668	9.1119	129.2416	0.388	0.0000	0.0000
2026/06/04	R053	06/08/2026	12.28 Call	Bond Future	30559.7100	30.5597	30134.6800	30.1347	1.391	0.0000	0.0000
2026/06/04	R053	06/08/2026	12.28 Put	Bond Future	4.2400	0.0042	4.4000	0.0044	3.774	0.0000	0.0000
2026/06/04	R053	06/08/2026	9.60 Call	Bond Future	7431.9800	7.4320	7088.5000	7.0885	4.622	0.0000	0.0000
2026/06/04	R053	06/08/2026	9.60 Put	Bond Future	1352.3000	1.3523	1434.0100	1.4340	6.042	0.0000	0.0000
2026/06/04	R053	05/11/2026		Bond Future	9.1170	126.1788	9.1532	125.7456	0.397	0.0000	0.0000
2026/06/04	R053	05/11/2026	11.21 Call	Bond Future	21922.9800	21.9230	21512.8700	21.5129	1.871	0.0000	0.0000
2026/06/04	R053	05/11/2026	11.21 Put	Bond Future	519.9400	0.5199	542.9800	0.5430	4.431	0.0000	0.0000
2026/06/04	R053	04/02/2027		Bond Future	9.1497	128.6329	9.1870	128.1909	0.407	0.0000	0.0000
2026/06/04	R053	04/02/2027	9.99 Call	Bond Future	12201.3200	12.2013	11865.1000	11.8651	2.756	0.0000	0.0000
2026/06/04	R053	04/02/2027	9.99 Put	Bond Future	2841.6900	2.8417	2947.4200	2.9474	3.721	0.0000	0.0000
2026/06/04	R053	06/05/2027		Bond Future	9.1787	125.3216	9.2170	124.8708	0.417	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	
2026/06/04	R053	06/05/2027	8.92 Call	Bond Future	5225.0700	5.2251	5014.0700	5.0141	4.038	0.0000	0.0000
2026/06/04	R053	06/05/2027	8.92 Put	Bond Future	8341.9400	8.3419	8581.7400	8.5817	2.875	0.0000	0.0000
2026/06/04	R053	05/08/2027		Bond Future	9.2208	127.6869	9.2602	127.2279	0.427	0.0000	0.0000
2026/06/04	R053	05/08/2027	9.28 Call	Bond Future	7802.4800	7.8025	7546.3900	7.5464	3.282	0.0000	0.0000
2026/06/04	R053	05/08/2027	9.28 Put	Bond Future	7113.5400	7.1135	7316.4500	7.3165	2.852	0.0000	0.0000
2026/06/04	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/04	R186	06/08/2026	8.57 Call	Bond Future	45.0300	0.0450	44.6800	0.0447	0.777	0.0000	0.0000
2026/06/04	R186	06/08/2026	8.57 Put	Bond Future	45.0300	0.0450	44.6800	0.0447	0.777	0.0000	0.0000
2026/06/04	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/04	R186	05/11/2026	8.12 Call	Bond Future	34.7100	0.0347	34.6000	0.0346	0.317	0.0000	0.0000
2026/06/04	R186	05/11/2026	8.12 Put	Bond Future	34.7100	0.0347	34.6000	0.0346	0.317	0.0000	0.0000
2026/06/04	R202	06/08/2026		Bond Future	300.0541	300.0541	301.7516	301.7516	0.566	0.0000	0.0000
2026/06/04	R202	06/08/2026	278.86 Call	Bond Future	21194.1200	21.1941	22891.5900	22.8916	8.009	0.0000	0.0000
2026/06/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R202	05/11/2026		Bond Future	305.6168	305.6168	307.3454	307.3454	0.566	0.0000	0.0000
2026/06/04	R202	05/11/2026	280.46 Call	Bond Future	25156.8100	25.1568	26885.4000	26.8854	6.871	0.0000	0.0000
2026/06/04	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R202	04/02/2027		Bond Future	306.0521	306.0521	307.8142	307.8142	0.576	0.0000	0.0000
2026/06/04	R202	04/02/2027	294.73 Call	Bond Future	11322.1300	11.3221	13084.2300	13.0842	15.563	0.0000	0.0000
2026/06/04	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R202	06/05/2027		Bond Future	312.1926	312.1926	313.9895	313.9895	0.576	0.0000	0.0000
2026/06/04	R202	06/05/2027	306.99 Call	Bond Future	5202.6200	5.2026	6999.5200	6.9995	34.538	0.0000	0.0000
2026/06/04	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R202	05/08/2027		Bond Future	312.4581	312.4581	314.2912	314.2912	0.587	0.0000	0.0000
2026/06/04	R202	05/08/2027	312.97 Call	Bond Future	0.0000	0.0000	1321.1600	1.3212	100.000	0.0000	0.0000
2026/06/04	R202	05/08/2027	312.97 Put	Bond Future	511.8600	0.5119	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/04	R209	06/08/2026		Bond Future	8.6689	86.6914	8.7248	86.3690	0.645	0.0000	0.0000
2026/06/04	R209	06/08/2026	11.39 Call	Bond Future	14029.4500	14.0295	13707.5800	13.7076	2.294	0.0000	0.0000
2026/06/04	R209	06/08/2026	11.39 Put	Bond Future	4.5600	0.0046	5.1000	0.0051	11.842	0.0000	0.0000
2026/06/04	R209	05/11/2026		Bond Future	8.7115	85.1269	8.7695	84.7984	0.665	0.0000	0.0000
2026/06/04	R209	05/11/2026	10.32 Call	Bond Future	8908.2000	8.9082	8610.1500	8.6102	3.346	0.0000	0.0000
2026/06/04	R209	05/11/2026	10.32 Put	Bond Future	368.4200	0.3684	398.8000	0.3988	8.246	0.0000	0.0000
2026/06/04	R209	04/02/2027		Bond Future	8.7435	86.7822	8.8037	86.4472	0.689	0.0000	0.0000
2026/06/04	R209	04/02/2027	9.28 Call	Bond Future	4585.4700	4.5855	4357.4900	4.3575	4.972	0.0000	0.0000
2026/06/04	R209	04/02/2027	9.28 Put	Bond Future	1658.2700	1.6583	1765.2900	1.7653	6.454	0.0000	0.0000
2026/06/04	R209	04/02/2027	8.96 Call	Bond Future	3407.8000	3.4078	3209.6500	3.2097	5.815	0.0000	0.0000
2026/06/04	R209	04/02/2027	8.96 Put	Bond Future	2210.8100	2.2108	2347.6600	2.3477	6.190	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	
2026/06/04	R209	04/02/2027	8.03 Put	Bond Future	5183.7200	5.1837	5423.4300	5.4234	4.624	0.0000	0.0000
2026/06/04	R209	04/02/2027	8.03 Call	Bond Future	1082.2000	1.0822	986.9100	0.9869	8.805	0.0000	0.0000
2026/06/04	R209	06/05/2027	9.32 Call	Bond Future	4922.9200	4.9229	4695.5700	4.6956	4.618	0.0000	0.0000
2026/06/04	R209	06/05/2027	9.32 Put	Bond Future	1978.1300	1.9781	2092.6000	2.0926	5.787	0.0000	0.0000
2026/06/04	R209	06/05/2027	8.25 Put	Bond Future	4651.0600	4.6511	4867.4900	4.8675	4.653	0.0000	0.0000
2026/06/04	R209	06/05/2027	8.25 Call	Bond Future	1738.5500	1.7386	1613.1600	1.6132	7.212	0.0000	0.0000
2026/06/04	R209	06/05/2027		Bond Future	8.7704	85.3516	8.8330	85.0098	0.713	0.0000	0.0000
2026/06/04	R209	06/05/2027	8.41 Call	Bond Future	2087.0300	2.0870	1945.3600	1.9454	6.788	0.0000	0.0000
2026/06/04	R209	06/05/2027	8.41 Put	Bond Future	4090.8600	4.0909	4291.0100	4.2910	4.893	0.0000	0.0000
2026/06/04	R209	05/08/2027		Bond Future	8.8168	86.9634	8.8818	86.6154	0.737	0.0000	0.0000
2026/06/04	R209	05/08/2027	8.87 Call	Bond Future	3473.2800	3.4733	3286.9000	3.2869	5.366	0.0000	0.0000
2026/06/04	R209	05/08/2027	8.87 Put	Bond Future	3188.5000	3.1885	3350.1100	3.3501	5.069	0.0000	0.0000
2026/06/04	R210	06/08/2026		Bond Future	267.6129	267.6129	267.5423	267.5423	0.026	0.0000	0.0000
2026/06/04	R210	06/08/2026	259.84 Call	Bond Future	7772.9400	7.7729	7702.2800	7.7023	0.909	0.0000	0.0000
2026/06/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R210	05/11/2026		Bond Future	269.0052	269.0052	268.9330	268.9330	0.027	0.0000	0.0000
2026/06/04	R210	05/11/2026	253.33 Call	Bond Future	15675.2000	15.6752	15602.9800	15.6030	0.461	0.0000	0.0000
2026/06/04	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R210	04/02/2027		Bond Future	274.2972	274.2972	274.2230	274.2230	0.027	0.0000	0.0000
2026/06/04	R210	04/02/2027	266.03 Call	Bond Future	8267.2400	8.2672	8192.9700	8.1930	0.898	0.0000	0.0000
2026/06/04	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R210	06/05/2027		Bond Future	276.1480	276.1480	276.0722	276.0722	0.027	0.0000	0.0000
2026/06/04	R210	06/05/2027	271.13 Call	Bond Future	5017.9500	5.0180	4942.2000	4.9422	1.510	0.0000	0.0000
2026/06/04	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R210	05/08/2027		Bond Future	281.4305	281.4305	281.3540	281.3540	0.027	0.0000	0.0000
2026/06/04	R210	05/08/2027	276.01 Call	Bond Future	5420.4500	5.4205	5343.9800	5.3440	1.411	0.0000	0.0000
2026/06/04	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R213	06/08/2026		Bond Future	8.0927	99.0397	8.1445	98.8509	0.639	0.0000	0.0000
2026/06/04	R213	06/08/2026	9.69 Call	Bond Future	5665.4100	5.6654	5481.3100	5.4813	3.250	0.0000	0.0000
2026/06/04	R213	06/08/2026	9.69 Put	Bond Future	41.8900	0.0419	46.5500	0.0466	11.124	0.0000	0.0000
2026/06/04	R213	05/11/2026		Bond Future	8.1355	97.3017	8.1907	97.1094	0.679	0.0000	0.0000
2026/06/04	R213	05/11/2026	8.75 Call	Bond Future	2753.7600	2.7538	2612.0300	2.6120	5.147	0.0000	0.0000
2026/06/04	R213	05/11/2026	8.75 Put	Bond Future	641.4300	0.6414	692.0300	0.6920	7.889	0.0000	0.0000
2026/06/04	R213	04/02/2027		Bond Future	8.1591	99.1936	8.2185	98.9972	0.728	0.0000	0.0000
2026/06/04	R213	04/02/2027	8.14 Call	Bond Future	1478.9700	1.4790	1379.5700	1.3796	6.721	0.0000	0.0000
2026/06/04	R213	04/02/2027	8.14 Put	Bond Future	1542.2700	1.5423	1639.2300	1.6392	6.287	0.0000	0.0000
2026/06/04	R213	06/05/2027	9.25 Call	Bond Future	4037.6000	4.0376	3883.6800	3.8837	3.812	0.0000	0.0000
2026/06/04	R213	06/05/2027	9.25 Put	Bond Future	700.7000	0.7007	747.1400	0.7471	6.628	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	
2026/06/04	R213	06/05/2027	8.13 Put	Bond Future	1687.6500	1.6877	1787.8600	1.7879	5.938	0.0000	0.0000
2026/06/04	R213	06/05/2027	8.13 Call	Bond Future	1577.1100	1.5771	1476.9600	1.4770	6.350	0.0000	0.0000
2026/06/04	R213	06/05/2027		Bond Future	8.1652	97.6074	8.2290	97.4071	0.782	0.0000	0.0000
2026/06/04	R213	06/05/2027	7.56 Call	Bond Future	762.8300	0.7628	699.4800	0.6995	8.305	0.0000	0.0000
2026/06/04	R213	06/05/2027	7.56 Put	Bond Future	2687.6200	2.6876	2824.6300	2.8246	5.098	0.0000	0.0000
2026/06/04	R213	05/08/2027		Bond Future	8.2085	99.4514	8.2774	99.2475	0.840	0.0000	0.0000
2026/06/04	R213	05/08/2027	8.27 Call	Bond Future	1815.3100	1.8153	1708.0900	1.7081	5.906	0.0000	0.0000
2026/06/04	R213	05/08/2027	8.27 Put	Bond Future	1633.4100	1.6334	1730.0700	1.7301	5.918	0.0000	0.0000
2026/06/04	R213	05/08/2027	8.58 Call	Bond Future	2404.2000	2.4042	2280.7100	2.2807	5.136	0.0000	0.0000
2026/06/04	R213	05/08/2027	8.58 Put	Bond Future	1311.4900	1.3115	1391.8800	1.3919	6.130	0.0000	0.0000
2026/06/04	R213	05/08/2027	7.95 Put	Bond Future	2069.1500	2.0692	2184.5100	2.1845	5.575	0.0000	0.0000
2026/06/04	R213	05/08/2027	7.95 Call	Bond Future	1299.6700	1.2997	1211.1500	1.2112	6.811	0.0000	0.0000
2026/06/04	R214	06/08/2026		Bond Future	9.1206	82.0224	9.1558	81.7846	0.386	0.0000	0.0000
2026/06/04	R214	06/08/2026	11.97 Call	Bond Future	16401.0300	16.4010	16163.3900	16.1634	1.449	0.0000	0.0000
2026/06/04	R214	06/08/2026	11.97 Put	Bond Future	4.4400	0.0044	4.6200	0.0046	4.054	0.0000	0.0000
2026/06/04	R214	05/11/2026		Bond Future	9.1685	80.2266	9.2047	79.9843	0.396	0.0000	0.0000
2026/06/04	R214	05/11/2026	10.97 Call	Bond Future	11257.4000	11.2574	11032.1600	11.0322	2.001	0.0000	0.0000
2026/06/04	R214	05/11/2026	10.97 Put	Bond Future	381.9100	0.3819	398.9300	0.3989	4.457	0.0000	0.0000
2026/06/04	R214	04/02/2027		Bond Future	9.2089	81.7866	9.2464	81.5394	0.407	0.0000	0.0000
2026/06/04	R214	04/02/2027	9.90 Call	Bond Future	6191.6700	6.1917	6011.3300	6.0113	2.913	0.0000	0.0000
2026/06/04	R214	04/02/2027	9.90 Put	Bond Future	1796.5700	1.7966	1863.4600	1.8635	3.723	0.0000	0.0000
2026/06/04	R214	06/05/2027		Bond Future	9.2421	80.1090	9.2807	79.8568	0.418	0.0000	0.0000
2026/06/04	R214	06/05/2027	8.88 Call	Bond Future	2621.3200	2.6213	2511.6200	2.5116	4.185	0.0000	0.0000
2026/06/04	R214	06/05/2027	8.88 Put	Bond Future	5042.9300	5.0429	5185.4400	5.1854	2.826	0.0000	0.0000
2026/06/04	R214	05/08/2027		Bond Future	9.2910	81.6220	9.3307	81.3653	0.428	0.0000	0.0000
2026/06/04	R214	05/08/2027	9.32 Call	Bond Future	4243.4000	4.2434	4103.1000	4.1031	3.306	0.0000	0.0000
2026/06/04	R214	05/08/2027	9.32 Put	Bond Future	4055.8700	4.0559	4172.2900	4.1723	2.870	0.0000	0.0000
2026/06/04	R248	06/08/2026	9.00 Call	Bond Future	1803.9800	1.8040	1674.9700	1.6750	7.151	0.0000	0.0000
2026/06/04	R248	06/08/2026	9.00 Put	Bond Future	3346.0300	3.3460	3488.2900	3.4883	4.252	0.0000	0.0000
2026/06/04	R248	06/08/2026	10.00 Call	Bond Future	7674.2900	7.6743	7431.3200	7.4313	3.166	0.0000	0.0000
2026/06/04	R248	06/08/2026	10.00 Put	Bond Future	602.6300	0.6026	630.9300	0.6309	4.696	0.0000	0.0000
2026/06/04	R248	06/08/2026		Bond Future	9.1685	100.0110	9.1986	99.7398	0.328	0.0000	0.0000
2026/06/04	R248	06/08/2026	12.37 Call	Bond Future	23165.1100	23.1651	22893.8900	22.8939	1.171	0.0000	0.0000
2026/06/04	R248	06/08/2026	12.37 Put	Bond Future	3.2800	0.0033	3.3300	0.0033	1.524	0.0000	0.0000
2026/06/04	R248	05/11/2026		Bond Future	9.2132	97.4033	9.2441	97.1269	0.336	0.0000	0.0000
2026/06/04	R248	05/11/2026	11.31 Call	Bond Future	16587.3300	16.5873	16325.1100	16.3251	1.581	0.0000	0.0000
2026/06/04	R248	05/11/2026	11.31 Put	Bond Future	408.8100	0.4088	422.9900	0.4230	3.469	0.0000	0.0000
2026/06/04	R248	04/02/2027		Bond Future	9.2510	99.2973	9.2829	99.0153	0.345	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	
2026/06/04	R248	04/02/2027	10.11 Call	Bond Future	9286.2600	9.2863	9069.7800	9.0698	2.331	0.0000	0.0000
2026/06/04	R248	04/02/2027	10.11 Put	Bond Future	2129.1800	2.1292	2194.7200	2.1947	3.078	0.0000	0.0000
2026/06/04	R248	06/05/2027		Bond Future	9.2820	96.8248	9.3148	96.5371	0.353	0.0000	0.0000
2026/06/04	R248	06/05/2027	9.05 Call	Bond Future	4056.0100	4.0560	3917.6400	3.9176	3.411	0.0000	0.0000
2026/06/04	R248	06/05/2027	9.05 Put	Bond Future	6130.9400	6.1309	6280.3000	6.2803	2.436	0.0000	0.0000
2026/06/04	R248	05/08/2027		Bond Future	9.3270	98.6531	9.3608	98.3603	0.362	0.0000	0.0000
2026/06/04	R248	05/08/2027	9.37 Call	Bond Future	5801.5700	5.8016	5638.3700	5.6384	2.813	0.0000	0.0000
2026/06/04	R248	05/08/2027	9.37 Put	Bond Future	5428.7400	5.4287	5558.4200	5.5584	2.389	0.0000	0.0000
2026/06/04	R2R9	06/08/2026		Bond Future	9.0049	110.0813	9.0657	109.6084	0.676	0.0000	0.0000
2026/06/04	R2R9	06/08/2026	101.74 Call	Bond Future	96961.8300	96.9618	96488.8700	96.4889	0.488	0.0000	0.0000
2026/06/04	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R2R9	05/11/2026		Bond Future	9.0561	107.1172	9.1192	106.6355	0.696	0.0000	0.0000
2026/06/04	R2R9	05/11/2026	98.56 Call	Bond Future	96147.1100	96.1471	95665.4100	95.6654	0.501	0.0000	0.0000
2026/06/04	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R2R9	04/02/2027		Bond Future	9.0978	109.2005	9.1631	108.7092	0.718	0.0000	0.0000
2026/06/04	R2R9	04/02/2027	9.89 Call	Bond Future	7579.4200	7.5794	7217.7700	7.2178	4.771	0.0000	0.0000
2026/06/04	R2R9	04/02/2027	9.89 Put	Bond Future	1831.4200	1.8314	1961.0900	1.9611	7.080	0.0000	0.0000
2026/06/04	R2R9	06/05/2027		Bond Future	9.1350	106.3864	9.2028	105.8852	0.741	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	8.83 Call	Bond Future	3105.1400	3.1051	2887.6600	2.8877	7.004	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	8.83 Put	Bond Future	5404.2300	5.4042	5688.0000	5.6880	5.251	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	9.64 Call	Bond Future	6503.2000	6.5032	6175.8200	6.1758	5.034	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	9.64 Put	Bond Future	2844.6700	2.8447	3018.5400	3.0185	6.112	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	8.94 Put	Bond Future	4943.5300	4.9435	5211.0500	5.2111	5.412	0.0000	0.0000
2026/06/04	R2R9	06/05/2027	8.94 Call	Bond Future	3481.4800	3.4815	3247.7500	3.2478	6.714	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.68 Call	Bond Future	6766.5600	6.7666	6441.0900	6.4411	4.810	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.68 Put	Bond Future	3281.4200	3.2814	3466.3400	3.4663	5.635	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	8.90 Put	Bond Future	5698.7000	5.6987	5981.0700	5.9811	4.955	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	8.90 Call	Bond Future	3547.8500	3.5479	3319.8300	3.3198	6.427	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.53 Call	Bond Future	6065.0100	6.0650	5756.2200	5.7562	5.091	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.53 Put	Bond Future	3631.1900	3.6312	3832.7900	3.8328	5.552	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	8.82 Put	Bond Future	6041.2000	6.0412	6334.4200	6.3344	4.854	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	8.82 Call	Bond Future	3287.9900	3.2880	3070.8200	3.0708	6.605	0.0000	0.0000
2026/06/04	R2R9	05/08/2027		Bond Future	9.1908	108.3943	9.2610	107.8839	0.764	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.26 Call	Bond Future	4888.9300	4.8889	4613.0700	4.6131	5.643	0.0000	0.0000
2026/06/04	R2R9	05/08/2027	9.26 Put	Bond Future	4386.0000	4.3860	4620.5300	4.6205	5.347	0.0000	0.0000
2026/06/04	R4R2	06/08/2026		Bond Future	9.2005	111.2706	9.2408	110.9223	0.438	0.0000	0.0000
2026/06/04	R4R2	06/08/2026	102.06 Call	Bond Future	97853.3100	97.8533	97505.0500	97.5051	0.356	0.0000	0.0000
2026/06/04	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	
2026/06/04	R4R2	05/11/2026		Bond Future	9.2529	108.2022	9.2946	107.8475	0.450	0.0000	0.0000
2026/06/04	R4R2	05/11/2026	98.76 Call	Bond Future	96979.5800	96.9796	96624.8800	96.6249	0.366	0.0000	0.0000
2026/06/04	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	R4R2	04/02/2027		Bond Future	9.2967	110.3067	9.3398	109.9448	0.463	0.0000	0.0000
2026/06/04	R4R2	04/02/2027	10.13 Call	Bond Future	8776.4500	8.7765	8504.3900	8.5044	3.100	0.0000	0.0000
2026/06/04	R4R2	04/02/2027	10.13 Put	Bond Future	2078.1600	2.0782	2167.9900	2.1680	4.323	0.0000	0.0000
2026/06/04	R4R2	06/05/2027		Bond Future	9.3366	107.3883	9.3810	107.0192	0.476	0.0000	0.0000
2026/06/04	R4R2	06/05/2027	9.00 Call	Bond Future	3460.5600	3.4606	3298.5300	3.2985	4.682	0.0000	0.0000
2026/06/04	R4R2	06/05/2027	9.00 Put	Bond Future	6316.5800	6.3166	6523.7300	6.5237	3.279	0.0000	0.0000
2026/06/04	R4R2	05/08/2027		Bond Future	9.3931	109.4151	9.4391	109.0392	0.489	0.0000	0.0000
2026/06/04	R4R2	05/08/2027	9.44 Call	Bond Future	5520.7200	5.5207	5315.1700	5.3152	3.723	0.0000	0.0000
2026/06/04	R4R2	05/08/2027	9.44 Put	Bond Future	5137.0100	5.1370	5307.4200	5.3074	3.317	0.0000	0.0000
2026/06/04	RR87	06/08/2026		Bond Future	7.2277	100.8830	7.3378	100.8442	1.523	0.0000	0.0000
2026/06/04	RR87	06/08/2026	6.53 Call	Bond Future	1.8513	0.0019	0.8216	0.0008	55.622	0.0000	0.0000
2026/06/04	RR87	06/08/2026	6.53 Put	Bond Future	248.7013	0.2487	286.4916	0.2865	15.195	0.0000	0.0000
2026/06/04	RR87	05/11/2026		Bond Future	6.6800	102.7292	7.0265	102.6895	5.187	0.0000	0.0000
2026/06/04	RR87	05/11/2026	5.27 Call	Bond Future	0.0677	0.0001	0.0063	0.0000	90.737	0.0000	0.0000
2026/06/04	RR87	05/11/2026	5.27 Put	Bond Future	161.8077	0.1618	201.4163	0.2014	24.479	0.0000	0.0000
2026/06/04	RR88	06/08/2026		Bond Future	7.6418	104.3230	7.6069	104.3648	0.458	0.0000	0.0000
2026/06/04	RR88	06/08/2026	6.79 Call	Bond Future	4.4882	0.0045	5.3101	0.0053	18.313	0.0000	0.0000
2026/06/04	RR88	06/08/2026	6.79 Put	Bond Future	1028.2582	1.0283	987.3001	0.9873	3.983	0.0000	0.0000
2026/06/04	RR88	05/11/2026		Bond Future	7.6725	105.5897	7.6294	105.6346	0.562	0.0000	0.0000
2026/06/04	RR88	05/11/2026	6.71 Call	Bond Future	20.2851	0.0203	23.2496	0.0232	14.614	0.0000	0.0000
2026/06/04	RR88	05/11/2026	6.71 Put	Bond Future	1027.5551	1.0276	985.6596	0.9857	4.077	0.0000	0.0000
2026/06/04	RR88	04/02/2027		Bond Future	7.6111	103.7916	7.5552	103.8384	0.734	0.0000	0.0000
2026/06/04	RR88	04/02/2027	7.78 Call	Bond Future	424.4574	0.4245	450.7576	0.4508	6.196	0.0000	0.0000
2026/06/04	RR88	04/02/2027	7.78 Put	Bond Future	283.0574	0.2831	262.5176	0.2625	7.256	0.0000	0.0000
2026/06/04	RR88	06/05/2027		Bond Future	7.4381	105.8517	7.3588	105.8993	1.067	0.0000	0.0000
2026/06/04	RR88	06/05/2027	7.89 Call	Bond Future	461.2031	0.4612	491.7524	0.4918	6.624	0.0000	0.0000
2026/06/04	RR88	06/05/2027	7.89 Put	Bond Future	190.6831	0.1907	173.6024	0.1736	8.958	0.0000	0.0000
2026/06/04	RR88	05/08/2027		Bond Future	7.2962	102.5443	7.1611	102.5931	1.851	0.0000	0.0000
2026/06/04	RR88	05/08/2027	8.07 Call	Bond Future	375.2549	0.3753	410.2889	0.4103	9.336	0.0000	0.0000
2026/06/04	RR88	05/08/2027	8.07 Put	Bond Future	96.4249	0.0964	82.6389	0.0826	14.297	0.0000	0.0000
2026/06/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/04	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	
2026/06/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

**Total**

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