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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2026 TO 09/06/2026

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
2026/06/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/09	2029	06/08/2026		Bond Future	150.8025	150.8025	150.8159	0.009	0.0000	0.0000
2026/06/09	2029	06/08/2026	144.10 Call	Bond Future	6702.5100	6.7025	6715.8500	0.199	0.0000	0.0000
2026/06/09	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2029	05/11/2026		Bond Future	152.1488	152.1488	152.1620	0.009	0.0000	0.0000
2026/06/09	2029	05/11/2026	147.56 Call	Bond Future	4588.7700	4.5888	4601.9600	0.287	0.0000	0.0000
2026/06/09	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	
2026/06/09	2029	04/02/2027		Bond Future	155.1487	155.1487	155.1618	155.1618	0.008	0.0000	0.0000
2026/06/09	2029	04/02/2027	149.72 Call	Bond Future	5428.6700	5.4287	5441.8400	5.4418	0.243	0.0000	0.0000
2026/06/09	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2029	06/05/2027		Bond Future	156.6582	156.6582	156.6715	156.6715	0.009	0.0000	0.0000
2026/06/09	2029	06/05/2027	153.32 Call	Bond Future	3338.1500	3.3382	3351.5400	3.3515	0.401	0.0000	0.0000
2026/06/09	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2029	05/08/2027		Bond Future	159.6390	159.6390	159.6531	159.6531	0.009	0.0000	0.0000
2026/06/09	2029	05/08/2027	156.72 Call	Bond Future	2919.0000	2.9190	2933.1000	2.9331	0.483	0.0000	0.0000
2026/06/09	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2030	06/08/2026	7.21 Put	Bond Future	3029.1800	3.0292	2619.5500	2.6196	13.523	0.0000	0.0000
2026/06/09	2030	06/08/2026	7.21 Call	Bond Future	17.3700	0.0174	32.8700	0.0329	89.234	0.0000	0.0000
2026/06/09	2030	06/08/2026	7.71 Put	Bond Future	1648.5400	1.6485	1311.3600	1.3114	20.453	0.0000	0.0000
2026/06/09	2030	06/08/2026	7.71 Call	Bond Future	155.2100	0.1552	243.1600	0.2432	56.665	0.0000	0.0000
2026/06/09	2030	06/08/2026	8.06 Call	Bond Future	493.9200	0.4939	679.3500	0.6794	37.543	0.0000	0.0000
2026/06/09	2030	06/08/2026	8.06 Put	Bond Future	940.7900	0.9408	701.0900	0.7011	25.479	0.0000	0.0000
2026/06/09	2030	06/08/2026		Bond Future	8.2108	99.6308	8.0673	100.0559	1.748	0.0000	0.0000
2026/06/09	2030	06/08/2026	9.22 Call	Bond Future	3029.5100	3.0295	3417.9700	3.4180	12.823	0.0000	0.0000
2026/06/09	2030	06/08/2026	9.22 Put	Bond Future	102.4100	0.1024	65.7400	0.0657	35.807	0.0000	0.0000
2026/06/09	2030	05/11/2026		Bond Future	8.2555	101.4870	8.0997	101.9198	1.887	0.0000	0.0000
2026/06/09	2030	05/11/2026	8.39 Call	Bond Future	1274.9900	1.2750	1527.3100	1.5273	19.790	0.0000	0.0000
2026/06/09	2030	05/11/2026	8.39 Put	Bond Future	903.3600	0.9034	722.9400	0.7229	19.972	0.0000	0.0000
2026/06/09	2030	04/02/2027		Bond Future	8.2850	99.4569	8.1145	99.8979	2.059	0.0000	0.0000
2026/06/09	2030	04/02/2027	7.82 Call	Bond Future	598.0200	0.5980	756.9000	0.7569	26.568	0.0000	0.0000
2026/06/09	2030	04/02/2027	7.82 Put	Bond Future	1806.0700	1.8061	1524.0000	1.5240	15.618	0.0000	0.0000
2026/06/09	2030	06/05/2027		Bond Future	8.3363	101.3851	8.1482	101.8346	2.257	0.0000	0.0000
2026/06/09	2030	06/05/2027	7.27 Call	Bond Future	267.2600	0.2673	357.4500	0.3575	33.746	0.0000	0.0000
2026/06/09	2030	06/05/2027	7.27 Put	Bond Future	2849.3500	2.8494	2489.9600	2.4900	12.613	0.0000	0.0000
2026/06/09	2030	05/08/2027		Bond Future	8.4360	99.2804	8.2260	99.7387	2.490	0.0000	0.0000
2026/06/09	2030	05/08/2027	8.11 Call	Bond Future	882.4700	0.8825	1083.8800	1.0839	22.823	0.0000	0.0000
2026/06/09	2030	05/08/2027	8.11 Put	Bond Future	1594.9900	1.5950	1338.0800	1.3381	16.107	0.0000	0.0000
2026/06/09	2031	06/08/2026		Bond Future	116.5102	116.5102	116.9146	116.9146	0.347	0.0000	0.0000
2026/06/09	2031	06/08/2026	113.81 Call	Bond Future	2749.5600	2.7496	3132.2100	3.1322	13.917	0.0000	0.0000
2026/06/09	2031	06/08/2026	113.81 Put	Bond Future	49.3200	0.0493	27.5900	0.0276	44.059	0.0000	0.0000
2026/06/09	2031	05/11/2026		Bond Future	118.7086	118.7086	119.1203	119.1203	0.347	0.0000	0.0000
2026/06/09	2031	05/11/2026	111.49 Call	Bond Future	7219.7100	7.2197	7630.8900	7.6309	5.695	0.0000	0.0000
2026/06/09	2031	05/11/2026	111.49 Put	Bond Future	1.1200	0.0011	0.6100	0.0006	45.536	0.0000	0.0000
2026/06/09	2031	04/02/2027		Bond Future	118.5515	118.5515	118.9713	118.9713	0.354	0.0000	0.0000
2026/06/09	2031	04/02/2027	116.18 Call	Bond Future	2706.3300	2.7063	3047.8100	3.0478	12.618	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	
2026/06/09	2031	04/02/2027	116.18 Put	Bond Future	334.8200	0.3348	256.5000	0.2565	23.392	0.0000	0.0000
2026/06/09	2031	06/05/2027		Bond Future	120.8767	120.8767	121.3048	121.3048	0.354	0.0000	0.0000
2026/06/09	2031	06/05/2027	116.87 Call	Bond Future	4139.5500	4.1396	4532.4500	4.5325	9.491	0.0000	0.0000
2026/06/09	2031	06/05/2027	116.87 Put	Bond Future	132.8600	0.1329	97.6400	0.0976	26.509	0.0000	0.0000
2026/06/09	2031	05/08/2027		Bond Future	120.6194	120.6194	121.0555	121.0555	0.362	0.0000	0.0000
2026/06/09	2031	05/08/2027	121.41 Call	Bond Future	952.1600	0.9522	1140.8400	1.1408	19.816	0.0000	0.0000
2026/06/09	2031	05/08/2027	121.41 Put	Bond Future	1742.7500	1.7428	1495.3400	1.4953	14.197	0.0000	0.0000
2026/06/09	2032	06/08/2026		Bond Future	8.4769	102.0038	8.3413	102.6002	1.600	0.0000	0.0000
2026/06/09	2032	06/08/2026	10.12 Call	Bond Future	6935.0600	6.9351	7513.7500	7.5138	8.344	0.0000	0.0000
2026/06/09	2032	06/08/2026	10.12 Put	Bond Future	48.6800	0.0487	31.0100	0.0310	36.298	0.0000	0.0000
2026/06/09	2032	05/11/2026		Bond Future	8.5255	99.7440	8.3821	100.3511	1.681	0.0000	0.0000
2026/06/09	2032	05/11/2026	9.16 Call	Bond Future	3465.9200	3.4659	3912.0300	3.9120	12.871	0.0000	0.0000
2026/06/09	2032	05/11/2026	9.16 Put	Bond Future	832.5300	0.8325	671.4900	0.6715	19.343	0.0000	0.0000
2026/06/09	2032	04/02/2027		Bond Future	8.5648	101.6880	8.4128	102.3068	1.774	0.0000	0.0000
2026/06/09	2032	04/02/2027	8.48 Call	Bond Future	1784.4700	1.7845	2093.9500	2.0940	17.343	0.0000	0.0000
2026/06/09	2032	04/02/2027	8.48 Put	Bond Future	2129.1100	2.1291	1819.8000	1.8198	14.528	0.0000	0.0000
2026/06/09	2032	06/05/2027		Bond Future	8.6097	99.4985	8.4481	100.1293	1.876	0.0000	0.0000
2026/06/09	2032	06/05/2027	7.80 Call	Bond Future	794.0700	0.7941	974.9500	0.9750	22.779	0.0000	0.0000
2026/06/09	2032	06/05/2027	7.80 Put	Bond Future	4006.3000	4.0063	3556.3900	3.5564	11.230	0.0000	0.0000
2026/06/09	2032	05/08/2027		Bond Future	8.6803	101.3661	8.5080	102.0091	1.985	0.0000	0.0000
2026/06/09	2032	05/08/2027	8.42 Call	Bond Future	1741.0500	1.7411	2036.5500	2.0366	16.973	0.0000	0.0000
2026/06/09	2032	05/08/2027	8.42 Put	Bond Future	2714.3400	2.7143	2366.8600	2.3669	12.802	0.0000	0.0000
2026/06/09	2033	06/08/2026		Bond Future	147.5644	147.5644	147.2167	147.2167	0.236	0.0000	0.0000
2026/06/09	2033	06/08/2026	134.25 Call	Bond Future	13314.3700	13.3144	12966.6700	12.9667	2.611	0.0000	0.0000
2026/06/09	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2033	05/11/2026		Bond Future	148.7465	148.7465	148.3918	148.3918	0.238	0.0000	0.0000
2026/06/09	2033	05/11/2026	137.26 Call	Bond Future	11486.4800	11.4865	11131.7800	11.1318	3.088	0.0000	0.0000
2026/06/09	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2033	04/02/2027		Bond Future	151.6792	151.6792	151.3172	151.3172	0.239	0.0000	0.0000
2026/06/09	2033	04/02/2027	142.71 Call	Bond Future	8969.2300	8.9692	8607.2300	8.6072	4.036	0.0000	0.0000
2026/06/09	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2033	06/05/2027		Bond Future	153.0152	153.0152	152.6463	152.6463	0.241	0.0000	0.0000
2026/06/09	2033	06/05/2027	151.21 Call	Bond Future	1805.1800	1.8052	1436.2700	1.4363	20.436	0.0000	0.0000
2026/06/09	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2033	05/08/2027		Bond Future	155.9268	155.9268	155.5513	155.5513	0.241	0.0000	0.0000
2026/06/09	2033	05/08/2027	153.15 Call	Bond Future	2776.8300	2.7768	2401.3400	2.4013	13.522	0.0000	0.0000
2026/06/09	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	
2026/06/09	2037	06/08/2026	9.30 Call	Bond Future	2649.0500	2.6491	3248.7100	3.2487	22.637	0.0000	0.0000
2026/06/09	2037	06/08/2026	9.30 Put	Bond Future	1164.5000	1.1645	853.6100	0.8536	26.697	0.0000	0.0000
2026/06/09	2037	06/08/2026	11.30 Call	Bond Future	13159.2000	13.1592	14063.0400	14.0630	6.869	0.0000	0.0000
2026/06/09	2037	06/08/2026	11.30 Put	Bond Future	16.1400	0.0161	9.4300	0.0094	41.574	0.0000	0.0000
2026/06/09	2037	06/08/2026	10.70 Call	Bond Future	9947.8000	9.9478	10827.3000	10.8273	8.841	0.0000	0.0000
2026/06/09	2037	06/08/2026	10.70 Put	Bond Future	87.4400	0.0874	56.3900	0.0564	35.510	0.0000	0.0000
2026/06/09	2037	06/08/2026	10.02 Put	Bond Future	308.4200	0.3084	209.1600	0.2092	32.183	0.0000	0.0000
2026/06/09	2037	06/08/2026	10.02 Call	Bond Future	6231.1900	6.2312	7042.4800	7.0425	13.020	0.0000	0.0000
2026/06/09	2037	06/08/2026		Bond Future	9.0692	96.4755	8.9300	97.3861	1.535	0.0000	0.0000
2026/06/09	2037	06/08/2026	11.71 Call	Bond Future	15292.7300	15.2927	16201.3700	16.2014	5.942	0.0000	0.0000
2026/06/09	2037	06/08/2026	11.71 Put	Bond Future	4.1600	0.0042	2.2500	0.0023	45.913	0.0000	0.0000
2026/06/09	2037	05/11/2026		Bond Future	9.1189	98.2730	8.9746	99.2002	1.583	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.62 Call	Bond Future	9519.6400	9.5196	10336.2200	10.3362	8.578	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.62 Put	Bond Future	544.2800	0.5443	433.6100	0.4336	20.333	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.83 Call	Bond Future	10564.9200	10.5649	11403.2800	11.4033	7.935	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.83 Put	Bond Future	425.2600	0.4253	336.3700	0.3364	20.903	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.23 Call	Bond Future	7562.9500	7.5630	8331.0200	8.3310	10.156	0.0000	0.0000
2026/06/09	2037	05/11/2026	10.23 Put	Bond Future	807.1800	0.8072	648.0000	0.6480	19.721	0.0000	0.0000
2026/06/09	2037	05/11/2026	9.46 Put	Bond Future	1822.6900	1.8227	1498.4700	1.4985	17.788	0.0000	0.0000
2026/06/09	2037	05/11/2026	9.46 Call	Bond Future	3967.2600	3.9673	4570.2900	4.5703	15.200	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.81 Call	Bond Future	5771.8800	5.7719	6437.1100	6.4371	11.525	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.81 Put	Bond Future	1831.9000	1.8319	1552.0700	1.5521	15.275	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.31 Call	Bond Future	3706.3800	3.7064	4252.0400	4.2520	14.722	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.31 Put	Bond Future	2793.0900	2.7931	2393.6900	2.3937	14.300	0.0000	0.0000
2026/06/09	2037	04/02/2027	8.44 Put	Bond Future	5911.3000	5.9113	5246.8300	5.2468	11.241	0.0000	0.0000
2026/06/09	2037	04/02/2027	8.44 Call	Bond Future	1234.7100	1.2347	1515.3000	1.5153	22.725	0.0000	0.0000
2026/06/09	2037	04/02/2027		Bond Future	9.1633	95.9299	9.0134	96.8749	1.636	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.51 Call	Bond Future	4496.7700	4.4968	5094.5900	5.0946	13.294	0.0000	0.0000
2026/06/09	2037	04/02/2027	9.51 Put	Bond Future	2357.0800	2.3571	2009.8400	2.0098	14.732	0.0000	0.0000
2026/06/09	2037	06/05/2027		Bond Future	9.2161	97.7895	9.0604	98.7530	1.690	0.0000	0.0000
2026/06/09	2037	06/05/2027	8.58 Call	Bond Future	1730.0700	1.7301	2065.9700	2.0660	19.415	0.0000	0.0000
2026/06/09	2037	06/05/2027	8.58 Put	Bond Future	5746.0500	5.7461	5118.5200	5.1185	10.921	0.0000	0.0000
2026/06/09	2037	05/08/2027		Bond Future	9.2862	95.3663	9.1239	96.3482	1.748	0.0000	0.0000
2026/06/09	2037	05/08/2027	9.05 Call	Bond Future	3070.4900	3.0705	3536.9300	3.5369	15.191	0.0000	0.0000
2026/06/09	2037	05/08/2027	9.05 Put	Bond Future	4503.9600	4.5040	3988.5000	3.9885	11.445	0.0000	0.0000
2026/06/09	2038	06/08/2026		Bond Future	162.2001	162.2001	162.2983	162.2983	0.061	0.0000	0.0000
2026/06/09	2038	06/08/2026	144.72 Call	Bond Future	17480.1200	17.4801	17578.2600	17.5783	0.561	0.0000	0.0000
2026/06/09	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/09	2038	05/11/2026		Bond Future	165.2603	165.2603	165.3599	165.3599	0.060	0.0000	0.0000
2026/06/09	2038	05/11/2026	146.31 Call	Bond Future	18950.3200	18.9503	19049.9300	19.0499	0.526	0.0000	0.0000
2026/06/09	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2038	04/02/2027		Bond Future	166.2510	166.2510	166.3525	166.3525	0.061	0.0000	0.0000
2026/06/09	2038	04/02/2027	153.83 Call	Bond Future	12421.0100	12.4210	12522.4500	12.5225	0.817	0.0000	0.0000
2026/06/09	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2038	06/05/2027		Bond Future	169.5120	169.5120	169.6156	169.6156	0.061	0.0000	0.0000
2026/06/09	2038	06/05/2027	166.10 Call	Bond Future	3412.0100	3.4120	3515.5500	3.5156	3.035	0.0000	0.0000
2026/06/09	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2038	05/08/2027		Bond Future	170.4164	170.4164	170.5219	170.5219	0.062	0.0000	0.0000
2026/06/09	2038	05/08/2027	169.13 Call	Bond Future	1286.3700	1.2864	1391.9000	1.3919	8.204	0.0000	0.0000
2026/06/09	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2040	06/08/2026		Bond Future	9.3197	97.8628	9.2064	98.7127	1.216	0.0000	0.0000
2026/06/09	2040	06/08/2026	12.19 Call	Bond Future	18431.8900	18.4319	19280.5200	19.2805	4.604	0.0000	0.0000
2026/06/09	2040	06/08/2026	12.19 Put	Bond Future	2.9100	0.0029	1.7100	0.0017	41.237	0.0000	0.0000
2026/06/09	2040	05/11/2026		Bond Future	9.3715	99.6862	9.2544	100.5515	1.249	0.0000	0.0000
2026/06/09	2040	05/11/2026	11.06 Call	Bond Future	11902.3700	11.9024	12676.1900	12.6762	6.501	0.0000	0.0000
2026/06/09	2040	05/11/2026	11.06 Put	Bond Future	541.7400	0.5417	450.2200	0.4502	16.894	0.0000	0.0000
2026/06/09	2040	05/11/2026	11.27 Call	Bond Future	13076.2200	13.0762	13866.2500	13.8663	6.042	0.0000	0.0000
2026/06/09	2040	05/11/2026	11.27 Put	Bond Future	438.0600	0.4381	362.7500	0.3628	17.192	0.0000	0.0000
2026/06/09	2040	05/11/2026	10.67 Call	Bond Future	9711.9800	9.7120	10446.6800	10.4467	7.565	0.0000	0.0000
2026/06/09	2040	05/11/2026	10.67 Put	Bond Future	799.2200	0.7992	668.5800	0.6686	16.346	0.0000	0.0000
2026/06/09	2040	05/11/2026	9.91 Put	Bond Future	1749.9900	1.7500	1489.8300	1.4898	14.866	0.0000	0.0000
2026/06/09	2040	05/11/2026	9.91 Call	Bond Future	5595.3800	5.5954	6200.5600	6.2006	10.816	0.0000	0.0000
2026/06/09	2040	04/02/2027	10.17 Call	Bond Future	7241.2100	7.2412	7875.1700	7.8752	8.755	0.0000	0.0000
2026/06/09	2040	04/02/2027	10.17 Put	Bond Future	2011.1300	2.0111	1763.1200	1.7631	12.332	0.0000	0.0000
2026/06/09	2040	04/02/2027	9.67 Call	Bond Future	4814.6000	4.8146	5345.4900	5.3455	11.027	0.0000	0.0000
2026/06/09	2040	04/02/2027	9.67 Put	Bond Future	3019.2900	3.0193	2668.2100	2.6682	11.628	0.0000	0.0000
2026/06/09	2040	04/02/2027	8.78 Put	Bond Future	6462.5600	6.4626	5865.3600	5.8654	9.241	0.0000	0.0000
2026/06/09	2040	04/02/2027	8.78 Call	Bond Future	1679.5300	1.6795	1964.3000	1.9643	16.955	0.0000	0.0000
2026/06/09	2040	04/02/2027		Bond Future	9.4187	97.1202	9.2977	98.0021	1.285	0.0000	0.0000
2026/06/09	2040	04/02/2027	9.93 Call	Bond Future	6041.6600	6.0417	6630.2700	6.6303	9.743	0.0000	0.0000
2026/06/09	2040	04/02/2027	9.93 Put	Bond Future	2437.9000	2.4379	2144.5400	2.1445	12.033	0.0000	0.0000
2026/06/09	2040	06/05/2027		Bond Future	9.4733	99.0029	9.3480	99.9020	1.323	0.0000	0.0000
2026/06/09	2040	06/05/2027	8.88 Call	Bond Future	2206.0700	2.2061	2530.9600	2.5310	14.727	0.0000	0.0000
2026/06/09	2040	06/05/2027	8.88 Put	Bond Future	6569.1600	6.5692	5994.9800	5.9950	8.741	0.0000	0.0000
2026/06/09	2040	05/08/2027		Bond Future	9.5431	96.3517	9.4132	97.2680	1.362	0.0000	0.0000
2026/06/09	2040	05/08/2027	9.33 Call	Bond Future	3767.7200	3.7677	4207.6300	4.2076	11.676	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	
2026/06/09	2040	05/08/2027	9.33 Put	Bond Future	5276.7500	5.2768	4800.3500	4.8004	9.028	0.0000	0.0000
2026/06/09	2043	06/08/2026		Bond Future	125.5506	125.5506	125.0565	125.0565	0.394	0.0000	0.0000
2026/06/09	2043	06/08/2026	110.88 Call	Bond Future	14674.2325	14.6742	14181.0422	14.1810	3.361	0.0000	0.0000
2026/06/09	2043	06/08/2026	110.88 Put	Bond Future	3.6625	0.0037	4.5222	0.0045	23.473	0.0000	0.0000
2026/06/09	2043	05/11/2026		Bond Future	127.9196	127.9196	127.4157	127.4157	0.394	0.0000	0.0000
2026/06/09	2043	05/11/2026	112.84 Call	Bond Future	15157.6061	15.1576	14665.1516	14.6652	3.249	0.0000	0.0000
2026/06/09	2043	05/11/2026	112.84 Put	Bond Future	77.9861	0.0780	89.4516	0.0895	14.702	0.0000	0.0000
2026/06/09	2043	04/02/2027		Bond Future	127.4997	127.4997	126.9859	126.9859	0.403	0.0000	0.0000
2026/06/09	2043	04/02/2027	117.63 Call	Bond Future	10625.9798	10.6260	10183.7395	10.1837	4.162	0.0000	0.0000
2026/06/09	2043	04/02/2027	117.63 Put	Bond Future	756.3298	0.7563	827.8295	0.8278	9.454	0.0000	0.0000
2026/06/09	2043	06/05/2027		Bond Future	130.0003	130.0003	129.4766	129.4766	0.403	0.0000	0.0000
2026/06/09	2043	06/05/2027	127.48 Call	Bond Future	5752.7449	5.7527	5433.0188	5.4330	5.558	0.0000	0.0000
2026/06/09	2043	06/05/2027	127.48 Put	Bond Future	3232.4249	3.2324	3436.3988	3.4364	6.310	0.0000	0.0000
2026/06/09	2043	05/08/2027		Bond Future	129.4614	129.4614	128.9274	128.9274	0.412	0.0000	0.0000
2026/06/09	2043	05/08/2027	129.56 Call	Bond Future	4760.3381	4.7603	4484.2211	4.4842	5.800	0.0000	0.0000
2026/06/09	2043	05/08/2027	129.56 Put	Bond Future	4858.9881	4.8590	5116.8511	5.1169	5.307	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.25 Call	Bond Future	1508.9400	1.5089	1891.0600	1.8911	25.324	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.25 Put	Bond Future	3043.6300	3.0436	2502.6300	2.5026	17.775	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.00 Call	Bond Future	796.7600	0.7968	1045.5500	1.0456	31.225	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.00 Put	Bond Future	4442.1500	4.4422	3767.8200	3.7678	15.180	0.0000	0.0000
2026/06/09	2044	06/08/2026		Bond Future	9.4370	94.4532	9.3240	95.3763	1.198	0.0000	0.0000
2026/06/09	2044	06/08/2026	12.42 Call	Bond Future	20127.3700	20.1274	21049.0000	21.0490	4.579	0.0000	0.0000
2026/06/09	2044	06/08/2026	12.42 Put	Bond Future	3.7500	0.0038	2.2600	0.0023	39.733	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.75 Call	Bond Future	3801.5300	3.8015	4432.3600	4.4324	16.594	0.0000	0.0000
2026/06/09	2044	06/08/2026	9.75 Put	Bond Future	1315.5200	1.3155	1023.2300	1.0232	22.219	0.0000	0.0000
2026/06/09	2044	05/11/2026		Bond Future	9.4861	96.2131	9.3697	97.1530	1.227	0.0000	0.0000
2026/06/09	2044	05/11/2026	11.34 Call	Bond Future	13778.3400	13.7783	14628.9100	14.6289	6.173	0.0000	0.0000
2026/06/09	2044	05/11/2026	11.34 Put	Bond Future	538.2900	0.5383	448.9000	0.4489	16.606	0.0000	0.0000
2026/06/09	2044	04/02/2027		Bond Future	9.5311	93.7045	9.4111	94.6627	1.259	0.0000	0.0000
2026/06/09	2044	04/02/2027	10.18 Call	Bond Future	7373.2500	7.3733	8041.6700	8.0417	9.065	0.0000	0.0000
2026/06/09	2044	04/02/2027	10.18 Put	Bond Future	2437.6400	2.4376	2147.9100	2.1479	11.886	0.0000	0.0000
2026/06/09	2044	06/05/2027		Bond Future	9.5824	95.5211	9.4586	96.4977	1.292	0.0000	0.0000
2026/06/09	2044	06/05/2027	9.08 Call	Bond Future	2749.2300	2.7492	3131.3700	3.1314	13.900	0.0000	0.0000
2026/06/09	2044	06/05/2027	9.08 Put	Bond Future	6810.0600	6.8101	6215.5100	6.2155	8.730	0.0000	0.0000
2026/06/09	2044	05/08/2027		Bond Future	9.6467	92.9298	9.5188	93.9252	1.326	0.0000	0.0000
2026/06/09	2044	05/08/2027	9.44 Call	Bond Future	4242.5100	4.2425	4725.6300	4.7256	11.388	0.0000	0.0000
2026/06/09	2044	05/08/2027	9.44 Put	Bond Future	5859.2700	5.8593	5346.9700	5.3470	8.743	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	
2026/06/09	2046	06/08/2026		Bond Future	145.8541	145.8541	145.6551	145.6551	0.136	0.0000	0.0000
2026/06/09	2046	06/08/2026	122.38 Call	Bond Future	23474.0600	23.4741	23275.0900	23.2751	0.848	0.0000	0.0000
2026/06/09	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2046	05/11/2026		Bond Future	146.2507	146.2507	146.0477	146.0477	0.139	0.0000	0.0000
2026/06/09	2046	05/11/2026	125.48 Call	Bond Future	20770.6800	20.7707	20567.7100	20.5677	0.977	0.0000	0.0000
2026/06/09	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2046	04/02/2027		Bond Future	149.1344	149.1344	148.9271	148.9271	0.139	0.0000	0.0000
2026/06/09	2046	04/02/2027	131.09 Call	Bond Future	18044.4300	18.0444	17837.1100	17.8371	1.149	0.0000	0.0000
2026/06/09	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2046	06/05/2027		Bond Future	149.6494	149.6494	149.4382	149.4382	0.141	0.0000	0.0000
2026/06/09	2046	06/05/2027	148.99 Call	Bond Future	659.4300	0.6594	448.1500	0.4482	32.040	0.0000	0.0000
2026/06/09	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2046	05/08/2027		Bond Future	152.4959	152.4959	152.2808	152.2808	0.141	0.0000	0.0000
2026/06/09	2046	05/08/2027	149.17 Call	Bond Future	3325.9200	3.3259	3110.8200	3.1108	6.467	0.0000	0.0000
2026/06/09	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2050	06/08/2026		Bond Future	148.3679	148.3679	147.3736	147.3736	0.670	0.0000	0.0000
2026/06/09	2050	06/08/2026	123.27 Call	Bond Future	25097.9200	25.0979	24103.5900	24.1036	3.962	0.0000	0.0000
2026/06/09	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2050	05/11/2026		Bond Future	151.1670	151.1670	150.1536	150.1536	0.670	0.0000	0.0000
2026/06/09	2050	05/11/2026	123.84 Call	Bond Future	27327.0300	27.3270	26313.5500	26.3136	3.709	0.0000	0.0000
2026/06/09	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2050	04/02/2027		Bond Future	151.6233	151.6233	150.5897	150.5897	0.682	0.0000	0.0000
2026/06/09	2050	04/02/2027	132.39 Call	Bond Future	19233.3200	19.2333	18199.7000	18.1997	5.374	0.0000	0.0000
2026/06/09	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2050	06/05/2027		Bond Future	154.5975	154.5975	153.5435	153.5435	0.682	0.0000	0.0000
2026/06/09	2050	06/05/2027	150.46 Call	Bond Future	4137.5000	4.1375	3083.4800	3.0835	25.475	0.0000	0.0000
2026/06/09	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	2050	05/08/2027		Bond Future	154.9546	154.9546	153.8807	153.8807	0.693	0.0000	0.0000
2026/06/09	2050	05/08/2027	152.97 Call	Bond Future	1984.5500	1.9846	910.6600	0.9107	54.113	0.0000	0.0000
2026/06/09	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	AL37	06/08/2026		Index Future	1280.4030	1280.4030	1286.9710	1286.9710	0.513	0.0000	0.0000
2026/06/09	AL37	05/11/2026		Index Future	1304.4970	1304.4970	1311.1850	1311.1850	0.513	0.0000	0.0000
2026/06/09	AL37	04/02/2027		Index Future	1329.9050	1329.9050	1336.7210	1336.7210	0.513	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	
2026/06/09	AL37	06/05/2027		Index Future	1355.6960	1355.6960	1362.6440	1362.6440	0.513	0.0000	0.0000
2026/06/09	AL37	05/08/2027		Index Future	1380.9460	1380.9460	1388.0280	1388.0280	0.513	0.0000	0.0000
2026/06/09	AL7T	06/08/2026		Index Future	1654.2500	1654.2500	1668.2070	1668.2070	0.844	0.0000	0.0000
2026/06/09	AL7T	05/11/2026		Index Future	1685.3800	1685.3800	1699.5940	1699.5940	0.843	0.0000	0.0000
2026/06/09	AL7T	04/02/2027		Index Future	1718.2060	1718.2060	1732.6940	1732.6940	0.843	0.0000	0.0000
2026/06/09	AL7T	06/05/2027		Index Future	1751.5270	1751.5270	1766.2970	1766.2970	0.843	0.0000	0.0000
2026/06/09	AL7T	05/08/2027		Index Future	1784.1500	1784.1500	1799.2000	1799.2000	0.844	0.0000	0.0000
2026/06/09	ALBI	06/08/2026		Index Future	1398.2970	1398.2970	1409.0960	1409.0960	0.772	0.0000	0.0000
2026/06/09	ALBI	05/11/2026		Index Future	1424.6100	1424.6100	1435.6080	1435.6080	0.772	0.0000	0.0000
2026/06/09	ALBI	04/02/2027		Index Future	1452.3570	1452.3570	1463.5670	1463.5670	0.772	0.0000	0.0000
2026/06/09	ALBI	06/05/2027		Index Future	1480.5230	1480.5230	1491.9500	1491.9500	0.772	0.0000	0.0000
2026/06/09	ALBI	05/08/2027		Index Future	1508.0980	1508.0980	1519.7420	1519.7420	0.772	0.0000	0.0000
2026/06/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	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	
2026/06/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/09	ES33	06/08/2026		Bond Future	9.2441	94.1166	9.1090	94.7714	1.461	0.0000	0.0000
2026/06/09	ES33	06/08/2026	12.02 Call	Bond Future	12247.9700	12.2480	12902.7600	12.9028	5.346	0.0000	0.0000
2026/06/09	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES33	05/11/2026		Bond Future	9.3164	92.0986	9.1750	92.7654	1.518	0.0000	0.0000
2026/06/09	ES33	05/11/2026	10.83 Call	Bond Future	6770.1900	6.7702	7437.0500	7.4371	9.850	0.0000	0.0000
2026/06/09	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES33	04/02/2027		Bond Future	9.3856	93.9150	9.2371	94.5948	1.582	0.0000	0.0000
2026/06/09	ES33	04/02/2027	9.70 Call	Bond Future	1418.4100	1.4184	2098.2600	2.0983	47.930	0.0000	0.0000
2026/06/09	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES33	06/05/2027		Bond Future	9.4576	91.9607	9.3014	92.6539	1.651	0.0000	0.0000
2026/06/09	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES33	06/05/2027	8.80 Put	Bond Future	2964.6300	2.9646	2271.4400	2.2714	23.382	0.0000	0.0000
2026/06/09	ES33	05/08/2027		Bond Future	9.5515	93.7073	9.3870	94.4140	1.723	0.0000	0.0000
2026/06/09	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	0.0000	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	
2026/06/09	ES33	05/08/2027	9.27 Put	Bond Future	1213.1700	1.2132	506.4700	0.5065	58.252	0.0000	0.0000
2026/06/09	ES42	06/08/2026		Bond Future	9.7513	92.5524	9.6382	93.3918	1.160	0.0000	0.0000
2026/06/09	ES42	06/08/2026	12.65 Call	Bond Future	18078.0400	18.0780	18917.5000	18.9175	4.644	0.0000	0.0000
2026/06/09	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES42	05/11/2026		Bond Future	9.8123	90.0343	9.6955	90.8893	1.190	0.0000	0.0000
2026/06/09	ES42	05/11/2026	11.66 Call	Bond Future	12069.4700	12.0695	12924.4900	12.9245	7.084	0.0000	0.0000
2026/06/09	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES42	04/02/2027		Bond Future	9.8687	91.8104	9.7481	92.6821	1.222	0.0000	0.0000
2026/06/09	ES42	04/02/2027	10.29 Call	Bond Future	2950.5200	2.9505	3822.1500	3.8222	29.542	0.0000	0.0000
2026/06/09	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES42	06/05/2027		Bond Future	9.9294	89.3464	9.8048	90.2352	1.255	0.0000	0.0000
2026/06/09	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES42	06/05/2027	9.33 Put	Bond Future	4395.9700	4.3960	3507.1600	3.5072	20.219	0.0000	0.0000
2026/06/09	ES42	05/08/2027		Bond Future	10.0020	91.0415	9.8731	91.9476	1.289	0.0000	0.0000
2026/06/09	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	ES42	05/08/2027	9.84 Put	Bond Future	1140.4900	1.1405	234.4700	0.2345	79.441	0.0000	0.0000
2026/06/09	GOVI	06/08/2026		GOVI	1371.3190	1371.3190	1382.1840	1382.1840	0.792	0.0000	0.0000
2026/06/09	GOVI	06/08/2026	1,189. Call 00	GOVI	1823190.0000	182.3190	1931840.0000	193.1840	5.959	0.0000	0.0000
2026/06/09	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	GOVI	05/11/2026		GOVI	1397.1240	1397.1240	1408.1900	1408.1900	0.792	0.0000	0.0000
2026/06/09	GOVI	05/11/2026	1,277. Call 00	GOVI	1201240.0000	120.1240	1311900.0000	131.1900	9.212	0.0000	0.0000
2026/06/09	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	GOVI	04/02/2027		GOVI	1424.3360	1424.3360	1435.6150	1435.6150	0.792	0.0000	0.0000
2026/06/09	GOVI	04/02/2027	1,369. Call 00	GOVI	553360.0000	55.3360	666150.0000	66.6150	20.383	0.0000	0.0000
2026/06/09	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	GOVI	06/05/2027		GOVI	1451.9580	1451.9580	1463.4560	1463.4560	0.792	0.0000	0.0000
2026/06/09	GOVI	06/05/2027	1,427. Call 00	GOVI	249580.0000	24.9580	364560.0000	36.4560	46.069	0.0000	0.0000
2026/06/09	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	GOVI	05/08/2027		GOVI	1479.0010	1479.0010	1490.7170	1490.7170	0.792	0.0000	0.0000
2026/06/09	GOVI	05/08/2027	1,465. Call 00	GOVI	140010.0000	14.0010	257170.0000	25.7170	83.680	0.0000	0.0000
2026/06/09	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/09	I258	06/08/2026		Bond Future	134.6441	134.6441	135.8194	135.8194	0.873	0.0000	0.0000
2026/06/09	I258	06/08/2026	112.95 Call	Bond Future	21700.5700	21.7006	22873.1023	22.8731	5.403	0.0000	0.0000
2026/06/09	I258	06/08/2026	112.95 Put	Bond Future	6.5100	0.0065	3.7323	0.0037	42.669	0.0000	0.0000
2026/06/09	I258	05/11/2026		Bond Future	137.1845	137.1845	138.3816	138.3816	0.873	0.0000	0.0000
2026/06/09	I258	05/11/2026	114.95 Call	Bond Future	22378.3973	22.3784	23543.1432	23.5431	5.205	0.0000	0.0000
2026/06/09	I258	05/11/2026	114.95 Put	Bond Future	143.9373	0.1439	111.5132	0.1115	22.527	0.0000	0.0000
2026/06/09	I258	04/02/2027		Bond Future	136.9472	136.9472	138.1678	138.1678	0.891	0.0000	0.0000
2026/06/09	I258	04/02/2027	118.90 Call	Bond Future	18841.1408	18.8411	19941.7153	19.9417	5.841	0.0000	0.0000
2026/06/09	I258	04/02/2027	118.90 Put	Bond Future	793.9408	0.7939	673.8853	0.6739	15.121	0.0000	0.0000
2026/06/09	I258	06/05/2027		Bond Future	139.6332	139.6332	140.8778	140.8778	0.891	0.0000	0.0000
2026/06/09	I258	06/05/2027	134.78 Call	Bond Future	9682.9228	9.6829	10477.3972	10.4774	8.205	0.0000	0.0000
2026/06/09	I258	06/05/2027	134.78 Put	Bond Future	4829.7728	4.8298	4379.6272	4.3796	9.320	0.0000	0.0000
2026/06/09	I258	05/08/2027		Bond Future	139.2778	139.2778	140.5458	140.5458	0.910	0.0000	0.0000
2026/06/09	I258	05/08/2027	138.93 Call	Bond Future	7988.7626	7.9888	8674.2561	8.6743	8.581	0.0000	0.0000
2026/06/09	I258	05/08/2027	138.93 Put	Bond Future	7641.0126	7.6410	7058.5061	7.0585	7.623	0.0000	0.0000
2026/06/09	IGOV	06/08/2026		Index Future	455.4060	455.4060	454.7100	454.7100	0.153	0.0000	0.0000
2026/06/09	IGOV	05/11/2026		Index Future	464.0870	464.0870	463.3760	463.3760	0.153	0.0000	0.0000
2026/06/09	IGOV	04/02/2027		Index Future	473.2350	473.2350	472.5090	472.5090	0.153	0.0000	0.0000
2026/06/09	IGOV	06/05/2027		Index Future	482.5180	482.5180	481.7780	481.7780	0.153	0.0000	0.0000
2026/06/09	IGOV	05/08/2027		Index Future	491.6100	491.6100	490.8570	490.8570	0.153	0.0000	0.0000
2026/06/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/09	R033	06/08/2026		Bond Future	8.5560	110.8365	8.4209	111.5439	1.580	0.0000	0.0000
2026/06/09	R033	06/08/2026	10.25 Call	Bond Future	8431.4000	8.4314	9120.6000	9.1206	8.174	0.0000	0.0000
2026/06/09	R033	06/08/2026	10.25 Put	Bond Future	49.1800	0.0492	31.0100	0.0310	36.946	0.0000	0.0000
2026/06/09	R033	05/11/2026		Bond Future	8.6042	107.8588	8.4620	108.5790	1.653	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	
2026/06/09	R033	05/11/2026	9.33 Call	Bond Future	4461.9100	4.4619	5009.0700	5.0091	12.263	0.0000	0.0000
2026/06/09	R033	05/11/2026	9.33 Put	Bond Future	879.9600	0.8800	706.9300	0.7069	19.663	0.0000	0.0000
2026/06/09	R033	04/02/2027		Bond Future	8.6438	109.9612	8.4939	110.6952	1.734	0.0000	0.0000
2026/06/09	R033	04/02/2027	8.65 Call	Bond Future	2375.0200	2.3750	2764.5800	2.7646	16.402	0.0000	0.0000
2026/06/09	R033	04/02/2027	8.65 Put	Bond Future	2344.8000	2.3448	2000.3400	2.0003	14.690	0.0000	0.0000
2026/06/09	R033	06/05/2027		Bond Future	8.6883	107.0493	8.5299	107.7976	1.823	0.0000	0.0000
2026/06/09	R033	06/05/2027	7.93 Call	Bond Future	1029.0700	1.0291	1254.5700	1.2546	21.913	0.0000	0.0000
2026/06/09	R033	06/05/2027	7.93 Put	Bond Future	4673.1800	4.6732	4150.4400	4.1504	11.186	0.0000	0.0000
2026/06/09	R033	05/08/2027		Bond Future	8.7554	109.0580	8.5877	109.8207	1.916	0.0000	0.0000
2026/06/09	R033	05/08/2027	8.54 Call	Bond Future	2214.7900	2.2148	2575.1800	2.5752	16.272	0.0000	0.0000
2026/06/09	R033	05/08/2027	8.54 Put	Bond Future	3195.4500	3.1955	2793.1400	2.7931	12.590	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.70 Put	Bond Future	6633.3600	6.6334	5867.4300	5.8674	11.547	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.70 Call	Bond Future	61.8900	0.0619	100.8500	0.1009	62.950	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.90 Put	Bond Future	5413.0700	5.4131	4679.6000	4.6796	13.550	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.90 Call	Bond Future	124.9300	0.1249	196.3500	0.1964	57.168	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.34 Call	Bond Future	540.0500	0.5401	761.0500	0.7611	40.922	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.34 Put	Bond Future	3073.7400	3.0737	2489.8500	2.4899	18.996	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.95 Put	Bond Future	5118.0500	5.1181	4395.4100	4.3954	14.119	0.0000	0.0000
2026/06/09	R035	06/08/2026	7.95 Call	Bond Future	147.6500	0.1477	229.9000	0.2299	55.706	0.0000	0.0000
2026/06/09	R035	06/08/2026	10.22 Put	Bond Future	95.8400	0.0958	62.2000	0.0622	35.100	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.72 Call	Bond Future	5779.0400	5.7790	6501.7300	6.5017	12.505	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.72 Put	Bond Future	253.5800	0.2536	171.3800	0.1714	32.416	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.22 Put	Bond Future	667.0400	0.6670	475.2100	0.4752	28.758	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.22 Call	Bond Future	3370.3000	3.3703	3983.3600	3.9834	18.190	0.0000	0.0000
2026/06/09	R035	06/08/2026	10.13 Call	Bond Future	7874.9200	7.8749	8640.2700	8.6403	9.719	0.0000	0.0000
2026/06/09	R035	06/08/2026	10.13 Put	Bond Future	114.0400	0.1140	74.5000	0.0745	34.672	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.63 Call	Bond Future	5327.7500	5.3278	6036.3800	6.0364	13.301	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.63 Put	Bond Future	302.3800	0.3024	206.1200	0.2061	31.834	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.13 Put	Bond Future	790.5100	0.7905	569.3800	0.5694	27.973	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.13 Call	Bond Future	2974.2500	2.9743	3558.0100	3.5580	19.627	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.29 Put	Bond Future	3304.6000	3.3046	2698.0400	2.6980	18.355	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.29 Call	Bond Future	462.6000	0.4626	660.9300	0.6609	42.873	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.79 Put	Bond Future	1471.4900	1.4715	1110.0600	1.1101	24.562	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.79 Call	Bond Future	1659.9500	1.6600	2103.4100	2.1034	26.715	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.39 Call	Bond Future	4156.8200	4.1568	4816.5400	4.8165	15.871	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.39 Put	Bond Future	481.9100	0.4819	336.7400	0.3367	30.124	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.71 Call	Bond Future	5728.6600	5.7287	6449.8900	6.4499	12.590	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.71 Put	Bond Future	258.6000	0.2586	174.9400	0.1749	32.351	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	
2026/06/09	R035	06/08/2026	9.21 Call	Bond Future	3325.5800	3.3256	3935.5400	3.9355	18.341	0.0000	0.0000
2026/06/09	R035	06/08/2026	9.21 Put	Bond Future	679.8600	0.6799	484.9300	0.4849	28.672	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.71 Put	Bond Future	1692.7200	1.6927	1292.5000	1.2925	23.644	0.0000	0.0000
2026/06/09	R035	06/08/2026	8.71 Call	Bond Future	1404.0900	1.4041	1808.7600	1.8088	28.821	0.0000	0.0000
2026/06/09	R035	06/08/2026	10.22 Call	Bond Future	8338.1900	8.3382	9109.4400	9.1094	9.250	0.0000	0.0000
2026/06/09	R035	06/08/2026		Bond Future	8.7583	104.6625	8.6240	105.4674	1.534	0.0000	0.0000
2026/06/09	R035	06/08/2026	11.06 Call	Bond Future	12591.8400	12.5918	13392.4400	13.3924	6.358	0.0000	0.0000
2026/06/09	R035	06/08/2026	11.06 Put	Bond Future	10.1300	0.0101	5.8400	0.0058	42.349	0.0000	0.0000
2026/06/09	R035	05/11/2026		Bond Future	8.8075	102.1098	8.6674	102.9293	1.590	0.0000	0.0000
2026/06/09	R035	05/11/2026	10.03 Call	Bond Future	7410.1300	7.4101	8107.2200	8.1072	9.407	0.0000	0.0000
2026/06/09	R035	05/11/2026	10.03 Put	Bond Future	608.8400	0.6088	486.4200	0.4864	20.107	0.0000	0.0000
2026/06/09	R035	05/11/2026	9.80 Call	Bond Future	6349.0100	6.3490	7015.1800	7.0152	10.493	0.0000	0.0000
2026/06/09	R035	05/11/2026	9.80 Put	Bond Future	780.5100	0.7805	627.1700	0.6272	19.646	0.0000	0.0000
2026/06/09	R035	05/11/2026	9.30 Call	Bond Future	4167.9200	4.1679	4739.2800	4.7393	13.709	0.0000	0.0000
2026/06/09	R035	05/11/2026	9.30 Put	Bond Future	1353.1600	1.3532	1105.0100	1.1050	18.339	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.80 Put	Bond Future	2353.5100	2.3535	1965.7100	1.9657	16.478	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.80 Call	Bond Future	2309.9500	2.3100	2741.6600	2.7417	18.689	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.97 Call	Bond Future	2888.7800	2.8888	3373.0800	3.3731	16.765	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.97 Put	Bond Future	1948.5000	1.9485	1613.2900	1.6133	17.203	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.47 Call	Bond Future	1383.8600	1.3839	1704.2800	1.7043	23.154	0.0000	0.0000
2026/06/09	R035	05/11/2026	8.47 Put	Bond Future	3373.3500	3.3734	2874.2600	2.8743	14.795	0.0000	0.0000
2026/06/09	R035	05/11/2026	7.97 Put	Bond Future	5575.1400	5.5751	4921.8700	4.9219	11.718	0.0000	0.0000
2026/06/09	R035	05/11/2026	7.97 Call	Bond Future	543.7700	0.5438	710.0100	0.7100	30.572	0.0000	0.0000
2026/06/09	R035	04/02/2027	7.70 Put	Bond Future	7387.7400	7.3877	6701.4300	6.7014	9.290	0.0000	0.0000
2026/06/09	R035	04/02/2027	7.70 Call	Bond Future	568.6000	0.5686	717.5400	0.7175	26.194	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.20 Put	Bond Future	4954.6400	4.9546	4379.2000	4.3792	11.614	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.20 Call	Bond Future	1169.0900	1.1691	1428.9000	1.4289	22.223	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.85 Call	Bond Future	2790.6800	2.7907	3233.2500	3.2333	15.859	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.85 Put	Bond Future	2795.3900	2.7954	2402.7100	2.4027	14.047	0.0000	0.0000
2026/06/09	R035	04/02/2027		Bond Future	8.8508	104.0997	8.7045	104.9350	1.653	0.0000	0.0000
2026/06/09	R035	04/02/2027	9.02 Call	Bond Future	3357.4600	3.3575	3843.9100	3.8439	14.489	0.0000	0.0000
2026/06/09	R035	04/02/2027	9.02 Put	Bond Future	2402.6200	2.4026	2053.8200	2.0538	14.517	0.0000	0.0000
2026/06/09	R035	04/02/2027	9.43 Call	Bond Future	4906.7300	4.9067	5483.2200	5.4832	11.749	0.0000	0.0000
2026/06/09	R035	04/02/2027	9.43 Put	Bond Future	1686.0000	1.6860	1427.2400	1.4272	15.348	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.93 Call	Bond Future	3051.4400	3.0514	3515.0800	3.5151	15.194	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.93 Put	Bond Future	2603.1100	2.6031	2231.5000	2.2315	14.276	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.43 Put	Bond Future	4059.6000	4.0596	3548.5100	3.5485	12.590	0.0000	0.0000
2026/06/09	R035	04/02/2027	8.43 Call	Bond Future	1632.5100	1.6325	1956.6700	1.9567	19.857	0.0000	0.0000
2026/06/09	R035	06/05/2027		Bond Future	8.8933	101.6123	8.7404	102.4638	1.718	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	
2026/06/09	R035	06/05/2027	8.25 Call	Bond Future	1454.3100	1.4543	1742.6500	1.7427	19.827	0.0000	0.0000
2026/06/09	R035	06/05/2027	8.25 Put	Bond Future	5101.8700	5.1019	4538.6900	4.5387	11.039	0.0000	0.0000
2026/06/09	R035	05/08/2027		Bond Future	8.9537	103.5202	8.7937	104.3880	1.788	0.0000	0.0000
2026/06/09	R035	05/08/2027	8.72 Call	Bond Future	2653.9700	2.6540	3062.1400	3.0621	15.380	0.0000	0.0000
2026/06/09	R035	05/08/2027	8.72 Put	Bond Future	3924.4800	3.9245	3464.7800	3.4648	11.714	0.0000	0.0000
2026/06/09	R038	06/08/2026		Bond Future	9.1539	116.1229	9.0147	117.1961	1.520	0.0000	0.0000
2026/06/09	R038	06/08/2026	11.77 Call	Bond Future	17770.9600	17.7710	18841.8200	18.8418	6.026	0.0000	0.0000
2026/06/09	R038	06/08/2026	11.77 Put	Bond Future	4.9900	0.0050	2.6800	0.0027	46.293	0.0000	0.0000
2026/06/09	R038	05/11/2026		Bond Future	9.2094	112.8025	9.0650	113.8953	1.567	0.0000	0.0000
2026/06/09	R038	05/11/2026	10.72 Call	Bond Future	11234.2200	11.2342	12197.3700	12.1974	8.573	0.0000	0.0000
2026/06/09	R038	05/11/2026	10.72 Put	Bond Future	637.6400	0.6376	508.0400	0.5080	20.325	0.0000	0.0000
2026/06/09	R038	04/02/2027		Bond Future	9.2593	115.0012	9.1094	116.1150	1.619	0.0000	0.0000
2026/06/09	R038	04/02/2027	9.60 Call	Bond Future	5274.5100	5.2745	5976.7100	5.9767	13.313	0.0000	0.0000
2026/06/09	R038	04/02/2027	9.60 Put	Bond Future	2798.6400	2.7986	2387.0500	2.3871	14.707	0.0000	0.0000
2026/06/09	R038	06/05/2027		Bond Future	9.3127	111.7458	9.1570	112.8812	1.672	0.0000	0.0000
2026/06/09	R038	06/05/2027	8.71 Call	Bond Future	2140.2300	2.1402	2548.2700	2.5483	19.065	0.0000	0.0000
2026/06/09	R038	06/05/2027	8.71 Put	Bond Future	6624.9600	6.6250	5897.5500	5.8976	10.980	0.0000	0.0000
2026/06/09	R038	05/08/2027		Bond Future	9.3816	113.8423	9.2195	114.9995	1.728	0.0000	0.0000
2026/06/09	R038	05/08/2027	9.15 Call	Bond Future	3670.9100	3.6709	4222.1600	4.2222	15.017	0.0000	0.0000
2026/06/09	R038	05/08/2027	9.15 Put	Bond Future	5329.6300	5.3296	4723.6700	4.7237	11.370	0.0000	0.0000
2026/06/09	R053	06/08/2026	8.10 Put	Bond Future	15575.8700	15.5759	14291.6200	14.2916	8.245	0.0000	0.0000
2026/06/09	R053	06/08/2026	8.10 Call	Bond Future	94.1800	0.0942	139.1100	0.1391	47.707	0.0000	0.0000
2026/06/09	R053	06/08/2026	8.60 Put	Bond Future	9154.0700	9.1541	8017.3300	8.0173	12.418	0.0000	0.0000
2026/06/09	R053	06/08/2026	8.60 Call	Bond Future	501.8000	0.5018	694.2400	0.6942	38.350	0.0000	0.0000
2026/06/09	R053	06/08/2026	9.10 Call	Bond Future	2088.5300	2.0885	2628.8300	2.6288	25.870	0.0000	0.0000
2026/06/09	R053	06/08/2026	9.10 Put	Bond Future	4453.6100	4.4536	3664.7300	3.6647	17.713	0.0000	0.0000
2026/06/09	R053	06/08/2026		Bond Future	9.2992	127.0195	9.1864	128.3487	1.212	0.0000	0.0000
2026/06/09	R053	06/08/2026	12.28 Call	Bond Future	27913.8600	27.9139	29240.7600	29.2408	4.754	0.0000	0.0000
2026/06/09	R053	06/08/2026	12.28 Put	Bond Future	5.6700	0.0057	3.3900	0.0034	40.212	0.0000	0.0000
2026/06/09	R053	06/08/2026	9.60 Call	Bond Future	5345.2800	5.3453	6248.7700	6.2488	16.903	0.0000	0.0000
2026/06/09	R053	06/08/2026	9.60 Put	Bond Future	1912.8800	1.9129	1487.1900	1.4872	22.254	0.0000	0.0000
2026/06/09	R053	05/11/2026		Bond Future	9.3424	123.5238	9.2265	124.8773	1.240	0.0000	0.0000
2026/06/09	R053	05/11/2026	11.21 Call	Bond Future	19470.2900	19.4703	20700.9300	20.7009	6.321	0.0000	0.0000
2026/06/09	R053	05/11/2026	11.21 Put	Bond Future	722.2200	0.7222	599.3700	0.5994	17.010	0.0000	0.0000
2026/06/09	R053	04/02/2027		Bond Future	9.3810	125.9315	9.2618	127.3111	1.271	0.0000	0.0000
2026/06/09	R053	04/02/2027	9.99 Call	Bond Future	10243.3000	10.2433	11197.0000	11.1970	9.310	0.0000	0.0000
2026/06/09	R053	04/02/2027	9.99 Put	Bond Future	3585.0400	3.5850	3159.1000	3.1591	11.881	0.0000	0.0000
2026/06/09	R053	06/05/2027		Bond Future	9.4215	122.5097	9.2989	123.9162	1.302	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	
2026/06/09	R053	06/05/2027	8.92 Call	Bond Future	3914.7700	3.9148	4465.6800	4.4657	14.073	0.0000	0.0000
2026/06/09	R053	06/05/2027	8.92 Put	Bond Future	9843.4800	9.8435	8987.9300	8.9879	8.692	0.0000	0.0000
2026/06/09	R053	05/08/2027		Bond Future	9.4720	124.8084	9.3457	126.2417	1.334	0.0000	0.0000
2026/06/09	R053	05/08/2027	9.28 Call	Bond Future	6154.2100	6.1542	6856.7700	6.8568	11.416	0.0000	0.0000
2026/06/09	R053	05/08/2027	9.28 Put	Bond Future	8343.6800	8.3437	7613.0200	7.6130	8.757	0.0000	0.0000
2026/06/09	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/09	R186	06/08/2026	8.57 Call	Bond Future	43.2400	0.0432	42.8700	0.0429	0.856	0.0000	0.0000
2026/06/09	R186	06/08/2026	8.57 Put	Bond Future	43.2400	0.0432	42.8700	0.0429	0.856	0.0000	0.0000
2026/06/09	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/09	R186	05/11/2026	8.12 Call	Bond Future	34.1400	0.0341	34.0300	0.0340	0.322	0.0000	0.0000
2026/06/09	R186	05/11/2026	8.12 Put	Bond Future	34.1400	0.0341	34.0300	0.0340	0.322	0.0000	0.0000
2026/06/09	R202	06/08/2026		Bond Future	302.1181	302.1181	302.1491	302.1491	0.010	0.0000	0.0000
2026/06/09	R202	06/08/2026	278.86 Call	Bond Future	23258.1000	23.2581	23289.0500	23.2891	0.133	0.0000	0.0000
2026/06/09	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R202	05/11/2026		Bond Future	307.8177	307.8177	307.8482	307.8482	0.010	0.0000	0.0000
2026/06/09	R202	05/11/2026	280.46 Call	Bond Future	27357.6800	27.3577	27388.1500	27.3882	0.111	0.0000	0.0000
2026/06/09	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R202	04/02/2027		Bond Future	308.3083	308.3083	308.3394	308.3394	0.010	0.0000	0.0000
2026/06/09	R202	04/02/2027	294.73 Call	Bond Future	13578.2700	13.5783	13609.4000	13.6094	0.229	0.0000	0.0000
2026/06/09	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R202	06/05/2027		Bond Future	314.3557	314.3557	314.3876	314.3876	0.010	0.0000	0.0000
2026/06/09	R202	06/05/2027	306.99 Call	Bond Future	7365.7100	7.3657	7397.6000	7.3976	0.433	0.0000	0.0000
2026/06/09	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R202	05/08/2027		Bond Future	314.6261	314.6261	314.6582	314.6582	0.010	0.0000	0.0000
2026/06/09	R202	05/08/2027	312.97 Call	Bond Future	1656.1200	1.6561	1688.2000	1.6882	1.937	0.0000	0.0000
2026/06/09	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R209	06/08/2026		Bond Future	8.9282	85.2084	8.7944	85.9697	1.499	0.0000	0.0000
2026/06/09	R209	06/08/2026	11.39 Call	Bond Future	12549.9700	12.5500	13307.9100	13.3079	6.039	0.0000	0.0000
2026/06/09	R209	06/08/2026	11.39 Put	Bond Future	8.0800	0.0081	4.7100	0.0047	41.708	0.0000	0.0000
2026/06/09	R209	05/11/2026		Bond Future	8.9755	83.6442	8.8367	84.4194	1.546	0.0000	0.0000
2026/06/09	R209	05/11/2026	10.32 Call	Bond Future	7613.2200	7.6132	8280.8600	8.2809	8.769	0.0000	0.0000
2026/06/09	R209	05/11/2026	10.32 Put	Bond Future	556.1300	0.5561	448.5600	0.4486	19.343	0.0000	0.0000
2026/06/09	R209	04/02/2027		Bond Future	9.0169	85.2743	8.8729	86.0645	1.597	0.0000	0.0000
2026/06/09	R209	04/02/2027	9.28 Call	Bond Future	3620.0700	3.6201	4101.1500	4.1012	13.289	0.0000	0.0000
2026/06/09	R209	04/02/2027	9.28 Put	Bond Future	2200.7700	2.2008	1891.6900	1.8917	14.044	0.0000	0.0000
2026/06/09	R209	04/02/2027	8.96 Call	Bond Future	2585.5300	2.5855	2991.4000	2.9914	15.698	0.0000	0.0000
2026/06/09	R209	04/02/2027	8.96 Put	Bond Future	2896.4400	2.8964	2512.1500	2.5122	13.268	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	
2026/06/09	R209	04/02/2027	8.03 Put	Bond Future	6349.3100	6.3493	5735.4100	5.7354	9.669	0.0000	0.0000
2026/06/09	R209	04/02/2027	8.03 Call	Bond Future	739.8900	0.7399	916.1500	0.9162	23.822	0.0000	0.0000
2026/06/09	R209	06/05/2027	9.32 Call	Bond Future	3883.3900	3.8834	4367.6000	4.3676	12.469	0.0000	0.0000
2026/06/09	R209	06/05/2027	9.32 Put	Bond Future	2514.8700	2.5149	2193.5400	2.1935	12.777	0.0000	0.0000
2026/06/09	R209	06/05/2027	8.25 Put	Bond Future	5684.3400	5.6843	5118.6400	5.1186	9.952	0.0000	0.0000
2026/06/09	R209	06/05/2027	8.25 Call	Bond Future	1195.5600	1.1956	1435.4000	1.4354	20.061	0.0000	0.0000
2026/06/09	R209	06/05/2027		Bond Future	9.0615	83.7753	8.9119	84.5809	1.651	0.0000	0.0000
2026/06/09	R209	06/05/2027	8.41 Call	Bond Future	1462.3000	1.4623	1738.1900	1.7382	18.867	0.0000	0.0000
2026/06/09	R209	06/05/2027	8.41 Put	Bond Future	5042.4000	5.0424	4512.7500	4.5128	10.504	0.0000	0.0000
2026/06/09	R209	05/08/2027		Bond Future	9.1214	85.3483	8.9657	86.1692	1.707	0.0000	0.0000
2026/06/09	R209	05/08/2027	8.87 Call	Bond Future	2614.8000	2.6148	2999.8700	2.9999	14.727	0.0000	0.0000
2026/06/09	R209	05/08/2027	8.87 Put	Bond Future	3945.1200	3.9451	3509.2500	3.5093	11.048	0.0000	0.0000
2026/06/09	R210	06/08/2026		Bond Future	268.0610	268.0610	267.9899	267.9899	0.027	0.0000	0.0000
2026/06/09	R210	06/08/2026	259.84 Call	Bond Future	8221.0000	8.2210	8149.8500	8.1499	0.865	0.0000	0.0000
2026/06/09	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R210	05/11/2026		Bond Future	269.5482	269.5482	269.4750	269.4750	0.027	0.0000	0.0000
2026/06/09	R210	05/11/2026	253.33 Call	Bond Future	16218.1500	16.2182	16144.9900	16.1450	0.451	0.0000	0.0000
2026/06/09	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R210	04/02/2027		Bond Future	274.8630	274.8630	274.7879	274.7879	0.027	0.0000	0.0000
2026/06/09	R210	04/02/2027	266.03 Call	Bond Future	8833.0400	8.8330	8757.9400	8.7579	0.850	0.0000	0.0000
2026/06/09	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R210	06/05/2027		Bond Future	276.6008	276.6008	276.5242	276.5242	0.028	0.0000	0.0000
2026/06/09	R210	06/05/2027	271.13 Call	Bond Future	5470.8400	5.4708	5394.1500	5.3942	1.402	0.0000	0.0000
2026/06/09	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R210	05/08/2027		Bond Future	281.8628	281.8628	281.7854	281.7854	0.027	0.0000	0.0000
2026/06/09	R210	05/08/2027	276.01 Call	Bond Future	5852.7700	5.8528	5775.4400	5.7754	1.321	0.0000	0.0000
2026/06/09	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R213	06/08/2026		Bond Future	8.3357	98.1574	8.1993	98.6513	1.636	0.0000	0.0000
2026/06/09	R213	06/08/2026	9.69 Call	Bond Future	4807.4000	4.8074	5277.7000	5.2777	9.783	0.0000	0.0000
2026/06/09	R213	06/08/2026	9.69 Put	Bond Future	66.1500	0.0662	42.5100	0.0425	35.737	0.0000	0.0000
2026/06/09	R213	05/11/2026		Bond Future	8.3857	96.4346	8.2402	96.9375	1.735	0.0000	0.0000
2026/06/09	R213	05/11/2026	8.75 Call	Bond Future	2136.6200	2.1366	2468.5400	2.4685	15.535	0.0000	0.0000
2026/06/09	R213	05/11/2026	8.75 Put	Bond Future	891.3400	0.8913	720.3900	0.7204	19.179	0.0000	0.0000
2026/06/09	R213	04/02/2027		Bond Future	8.4263	98.3139	8.2703	98.8264	1.851	0.0000	0.0000
2026/06/09	R213	04/02/2027	8.14 Call	Bond Future	1063.5100	1.0635	1283.1000	1.2831	20.648	0.0000	0.0000
2026/06/09	R213	04/02/2027	8.14 Put	Bond Future	2006.5100	2.0065	1713.6200	1.7136	14.597	0.0000	0.0000
2026/06/09	R213	06/05/2027	9.25 Call	Bond Future	3323.2100	3.3232	3697.3700	3.6974	11.259	0.0000	0.0000
2026/06/09	R213	06/05/2027	9.25 Put	Bond Future	927.5100	0.9275	779.2300	0.7792	15.987	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	
2026/06/09	R213	06/05/2027	8.13 Put	Bond Future	2166.6300	2.1666	1866.1100	1.8661	13.870	0.0000	0.0000
2026/06/09	R213	06/05/2027	8.13 Call	Bond Future	1114.8900	1.1149	1336.8100	1.3368	19.905	0.0000	0.0000
2026/06/09	R213	06/05/2027		Bond Future	8.4665	96.6662	8.2988	97.1887	1.981	0.0000	0.0000
2026/06/09	R213	06/05/2027	7.56 Call	Bond Future	506.6100	0.5066	638.1400	0.6381	25.963	0.0000	0.0000
2026/06/09	R213	06/05/2027	7.56 Put	Bond Future	3372.6000	3.3726	2981.6900	2.9817	11.591	0.0000	0.0000
2026/06/09	R213	05/08/2027		Bond Future	8.5378	98.4820	8.3564	99.0145	2.125	0.0000	0.0000
2026/06/09	R213	05/08/2027	8.27 Call	Bond Future	1309.8700	1.3099	1552.3800	1.5524	18.514	0.0000	0.0000
2026/06/09	R213	05/08/2027	8.27 Put	Bond Future	2097.3700	2.0974	1807.3200	1.8073	13.829	0.0000	0.0000
2026/06/09	R213	05/08/2027	8.58 Call	Bond Future	1815.5100	1.8155	2103.2100	2.1032	15.847	0.0000	0.0000
2026/06/09	R213	05/08/2027	8.58 Put	Bond Future	1692.2000	1.6922	1447.3400	1.4473	14.470	0.0000	0.0000
2026/06/09	R213	05/08/2027	7.95 Put	Bond Future	2635.3300	2.6353	2296.0200	2.2960	12.875	0.0000	0.0000
2026/06/09	R213	05/08/2027	7.95 Call	Bond Future	896.4500	0.8965	1089.7000	1.0897	21.557	0.0000	0.0000
2026/06/09	R214	06/08/2026		Bond Future	9.3432	80.5351	9.2303	81.2847	1.208	0.0000	0.0000
2026/06/09	R214	06/08/2026	11.97 Call	Bond Future	14915.4100	14.9154	15662.6200	15.6626	5.010	0.0000	0.0000
2026/06/09	R214	06/08/2026	11.97 Put	Bond Future	6.0900	0.0061	3.7400	0.0037	38.588	0.0000	0.0000
2026/06/09	R214	05/11/2026		Bond Future	9.3938	78.7378	9.2775	79.5011	1.238	0.0000	0.0000
2026/06/09	R214	05/11/2026	10.97 Call	Bond Future	9930.7300	9.9307	10604.3300	10.6043	6.783	0.0000	0.0000
2026/06/09	R214	05/11/2026	10.97 Put	Bond Future	544.0100	0.5440	454.3100	0.4543	16.489	0.0000	0.0000
2026/06/09	R214	04/02/2027		Bond Future	9.4409	80.2722	9.3209	81.0503	1.270	0.0000	0.0000
2026/06/09	R214	04/02/2027	9.90 Call	Bond Future	5149.7100	5.1497	5660.0500	5.6601	9.910	0.0000	0.0000
2026/06/09	R214	04/02/2027	9.90 Put	Bond Future	2268.9800	2.2690	2001.2600	2.0013	11.799	0.0000	0.0000
2026/06/09	R214	06/05/2027		Bond Future	9.4868	78.5286	9.3631	79.3218	1.304	0.0000	0.0000
2026/06/09	R214	06/05/2027	8.88 Call	Bond Future	1950.1200	1.9501	2235.5100	2.2355	14.634	0.0000	0.0000
2026/06/09	R214	06/05/2027	8.88 Put	Bond Future	5952.1700	5.9522	5444.3400	5.4443	8.532	0.0000	0.0000
2026/06/09	R214	05/08/2027		Bond Future	9.5448	80.0032	9.4172	80.8116	1.338	0.0000	0.0000
2026/06/09	R214	05/08/2027	9.32 Call	Bond Future	3348.6000	3.3486	3735.4300	3.7354	11.552	0.0000	0.0000
2026/06/09	R214	05/08/2027	9.32 Put	Bond Future	4779.8300	4.7798	4358.3200	4.3583	8.819	0.0000	0.0000
2026/06/09	R248	06/08/2026	9.00 Call	Bond Future	970.1800	0.9702	1278.2400	1.2782	31.753	0.0000	0.0000
2026/06/09	R248	06/08/2026	9.00 Put	Bond Future	4489.9100	4.4899	3758.3000	3.7583	16.295	0.0000	0.0000
2026/06/09	R248	06/08/2026	10.00 Call	Bond Future	5944.5600	5.9446	6770.9500	6.7710	13.902	0.0000	0.0000
2026/06/09	R248	06/08/2026	10.00 Put	Bond Future	850.5800	0.8506	637.3000	0.6373	25.075	0.0000	0.0000
2026/06/09	R248	06/08/2026		Bond Future	9.3909	98.0334	9.2731	99.0730	1.255	0.0000	0.0000
2026/06/09	R248	06/08/2026	12.37 Call	Bond Future	21189.0900	21.1891	22226.7600	22.2268	4.897	0.0000	0.0000
2026/06/09	R248	06/08/2026	12.37 Put	Bond Future	4.9400	0.0049	2.9400	0.0029	40.486	0.0000	0.0000
2026/06/09	R248	05/11/2026		Bond Future	9.4385	95.4206	9.3172	96.4794	1.284	0.0000	0.0000
2026/06/09	R248	05/11/2026	11.31 Call	Bond Future	14782.2500	14.7823	15740.8200	15.7408	6.485	0.0000	0.0000
2026/06/09	R248	05/11/2026	11.31 Put	Bond Future	586.4000	0.5864	486.2300	0.4862	17.082	0.0000	0.0000
2026/06/09	R248	04/02/2027		Bond Future	9.4825	97.2802	9.3577	98.3594	1.316	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/06/09	R248	04/02/2027	10.11 Call	Bond Future		7821.7800	7.8218	8571.1600	8.5712	9.581	0.0000	0.0000
2026/06/09	R248	04/02/2027	10.11 Put	Bond Future		2681.7500	2.6818	2352.0000	2.3520	12.296	0.0000	0.0000
2026/06/09	R248	06/05/2027		Bond Future		9.5252	94.7240	9.3968	95.8241	1.348	0.0000	0.0000
2026/06/09	R248	06/05/2027	9.05 Call	Bond Future		3056.7100	3.0567	3498.0900	3.4981	14.440	0.0000	0.0000
2026/06/09	R248	06/05/2027	9.05 Put	Bond Future		7232.4400	7.2324	6573.7400	6.5737	9.108	0.0000	0.0000
2026/06/09	R248	05/08/2027		Bond Future		9.5787	96.5023	9.4464	97.6234	1.382	0.0000	0.0000
2026/06/09	R248	05/08/2027	9.37 Call	Bond Future		4583.0900	4.5831	5128.5800	5.1286	11.902	0.0000	0.0000
2026/06/09	R248	05/08/2027	9.37 Put	Bond Future		6361.0900	6.3611	5785.4600	5.7855	9.049	0.0000	0.0000
2026/06/09	R2R9	06/08/2026		Bond Future		9.2637	108.0902	9.1248	109.1525	1.500	0.0000	0.0000
2026/06/09	R2R9	06/08/2026	101.74 Call	Bond Future		94970.7100	94.9707	96033.0100	96.0330	1.119	0.0000	0.0000
2026/06/09	R2R9	06/08/2026	101.74 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R2R9	05/11/2026		Bond Future		9.3195	105.1244	9.1757	106.2062	1.544	0.0000	0.0000
2026/06/09	R2R9	05/11/2026	98.56 Call	Bond Future		94154.3600	94.1544	95236.1200	95.2361	1.149	0.0000	0.0000
2026/06/09	R2R9	05/11/2026	98.56 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R2R9	04/02/2027		Bond Future		9.3701	107.1735	9.2211	108.2760	1.591	0.0000	0.0000
2026/06/09	R2R9	04/02/2027	9.89 Call	Bond Future		6161.0300	6.1610	6903.9200	6.9039	12.058	0.0000	0.0000
2026/06/09	R2R9	04/02/2027	9.89 Put	Bond Future		2440.0900	2.4401	2080.4200	2.0804	14.740	0.0000	0.0000
2026/06/09	R2R9	06/05/2027		Bond Future		9.4240	104.2706	9.2695	105.3946	1.640	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	8.83 Call	Bond Future		2208.2000	2.2082	2618.2600	2.6183	18.570	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	8.83 Put	Bond Future		6623.0600	6.6231	5909.1300	5.9091	10.779	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	9.64 Call	Bond Future		5119.0300	5.1190	5784.1200	5.7841	12.993	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	9.64 Put	Bond Future		3576.2700	3.5763	3117.3700	3.1174	12.832	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	8.94 Put	Bond Future		6088.2100	6.0882	5410.1100	5.4101	11.138	0.0000	0.0000
2026/06/09	R2R9	06/05/2027	8.94 Call	Bond Future		2510.3900	2.5104	2956.2800	2.9563	17.762	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.68 Call	Bond Future		5370.3900	5.3704	6035.6700	6.0357	12.388	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.68 Put	Bond Future		4052.3800	4.0524	3572.1800	3.5722	11.850	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	8.90 Put	Bond Future		6908.4100	6.9084	6201.7000	6.2017	10.230	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	8.90 Call	Bond Future		2590.4300	2.5904	3029.2000	3.0292	16.938	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.53 Call	Bond Future		4744.3100	4.7443	5369.3900	5.3694	13.175	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.53 Put	Bond Future		4477.6200	4.4776	3957.2200	3.9572	11.622	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	8.82 Put	Bond Future		7303.1800	7.3032	6572.7400	6.5727	10.002	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	8.82 Call	Bond Future		2382.8400	2.3828	2797.8800	2.7979	17.418	0.0000	0.0000
2026/06/09	R2R9	05/08/2027		Bond Future		9.4923	106.2271	9.3319	107.3726	1.690	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.26 Call	Bond Future		3712.3100	3.7123	4259.6600	4.2597	14.744	0.0000	0.0000
2026/06/09	R2R9	05/08/2027	9.26 Put	Bond Future		5376.5100	5.3765	4778.3800	4.7784	11.125	0.0000	0.0000
2026/06/09	R4R2	06/08/2026		Bond Future		9.4385	109.2374	9.3202	110.2408	1.253	0.0000	0.0000
2026/06/09	R4R2	06/08/2026	102.06 Call	Bond Future		95820.1200	95.8201	96823.5200	96.8235	1.047	0.0000	0.0000
2026/06/09	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	
2026/06/09	R4R2	05/11/2026		Bond Future	9.4946	106.1669	9.3724	107.1886	1.287	0.0000	0.0000
2026/06/09	R4R2	05/11/2026	98.76 Call	Bond Future	94944.3300	94.9443	95966.0400	95.9660	1.076	0.0000	0.0000
2026/06/09	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	R4R2	04/02/2027		Bond Future	9.5458	108.2363	9.4196	109.2777	1.322	0.0000	0.0000
2026/06/09	R4R2	04/02/2027	10.13 Call	Bond Future	7298.7400	7.2987	8009.4100	8.0094	9.737	0.0000	0.0000
2026/06/09	R4R2	04/02/2027	10.13 Put	Bond Future	2670.8200	2.6708	2340.1400	2.3401	12.381	0.0000	0.0000
2026/06/09	R4R2	06/05/2027		Bond Future	9.6001	105.2280	9.4696	106.2896	1.359	0.0000	0.0000
2026/06/09	R4R2	06/05/2027	9.00 Call	Bond Future	2531.8600	2.5319	2917.6100	2.9176	15.236	0.0000	0.0000
2026/06/09	R4R2	06/05/2027	9.00 Put	Bond Future	7548.2500	7.5483	6872.3600	6.8724	8.954	0.0000	0.0000
2026/06/09	R4R2	05/08/2027		Bond Future	9.6671	107.2024	9.5321	108.2843	1.397	0.0000	0.0000
2026/06/09	R4R2	05/08/2027	9.44 Call	Bond Future	4293.9100	4.2939	4811.7100	4.8117	12.059	0.0000	0.0000
2026/06/09	R4R2	05/08/2027	9.44 Put	Bond Future	6122.9600	6.1230	5558.8400	5.5588	9.213	0.0000	0.0000
2026/06/09	RR87	06/08/2026		Bond Future	7.3334	100.8458	7.3179	100.8512	0.210	0.0000	0.0000
2026/06/09	RR87	06/08/2026	6.53 Call	Bond Future	0.5744	0.0006	0.6099	0.0006	6.184	0.0000	0.0000
2026/06/09	RR87	06/08/2026	6.53 Put	Bond Future	284.6844	0.2847	279.2799	0.2793	1.898	0.0000	0.0000
2026/06/09	RR87	05/11/2026		Bond Future	6.7252	102.7240	6.6795	102.7292	0.679	0.0000	0.0000
2026/06/09	RR87	05/11/2026	5.27 Call	Bond Future	0.2635	0.0003	0.3170	0.0003	20.282	0.0000	0.0000
2026/06/09	RR87	05/11/2026	5.27 Put	Bond Future	167.1835	0.1672	162.0070	0.1620	3.096	0.0000	0.0000
2026/06/09	RR88	06/08/2026		Bond Future	7.7383	104.2080	7.7147	104.2360	0.304	0.0000	0.0000
2026/06/09	RR88	06/08/2026	6.79 Call	Bond Future	1.4233	0.0014	1.5845	0.0016	11.331	0.0000	0.0000
2026/06/09	RR88	06/08/2026	6.79 Put	Bond Future	1140.2533	1.1403	1112.3345	1.1123	2.448	0.0000	0.0000
2026/06/09	RR88	05/11/2026		Bond Future	7.7599	105.4989	7.7311	105.5289	0.371	0.0000	0.0000
2026/06/09	RR88	05/11/2026	6.71 Call	Bond Future	12.9866	0.0130	14.2565	0.0143	9.778	0.0000	0.0000
2026/06/09	RR88	05/11/2026	6.71 Put	Bond Future	1111.0466	1.1110	1082.3865	1.0824	2.580	0.0000	0.0000
2026/06/09	RR88	04/02/2027		Bond Future	7.7199	103.7004	7.6826	103.7317	0.484	0.0000	0.0000
2026/06/09	RR88	04/02/2027	7.78 Call	Bond Future	365.1709	0.3652	381.1035	0.3811	4.363	0.0000	0.0000
2026/06/09	RR88	04/02/2027	7.78 Put	Bond Future	314.9009	0.3149	299.5935	0.2996	4.861	0.0000	0.0000
2026/06/09	RR88	06/05/2027		Bond Future	7.6731	105.7109	7.6198	105.7428	0.694	0.0000	0.0000
2026/06/09	RR88	06/05/2027	7.89 Call	Bond Future	359.6778	0.3597	377.7751	0.3778	5.032	0.0000	0.0000
2026/06/09	RR88	06/05/2027	7.89 Put	Bond Future	229.9578	0.2300	216.1551	0.2162	6.002	0.0000	0.0000
2026/06/09	RR88	05/08/2027		Bond Future	7.7244	102.3898	7.6334	102.4226	1.179	0.0000	0.0000
2026/06/09	RR88	05/08/2027	8.07 Call	Bond Future	266.9645	0.2670	286.8268	0.2868	7.440	0.0000	0.0000
2026/06/09	RR88	05/08/2027	8.07 Put	Bond Future	142.6345	0.1426	129.6868	0.1297	9.078	0.0000	0.0000
2026/06/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/09	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	
2026/06/09	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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