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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2026 TO 11/06/2026

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
2026/06/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/11	2029	06/08/2026		Bond Future	150.6945	150.6945	150.9629	0.178	0.0000	0.0000
2026/06/11	2029	06/08/2026	144.10 Call	Bond Future	6594.5200	6.5945	6862.9400	4.070	0.0000	0.0000
2026/06/11	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2029	05/11/2026		Bond Future	152.0369	152.0369	152.3094	0.179	0.0000	0.0000
2026/06/11	2029	05/11/2026	147.56 Call	Bond Future	4476.9300	4.4769	4749.3900	6.086	0.0000	0.0000
2026/06/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	
2026/06/11	2029	04/02/2027		Bond Future	155.0335	155.0335	155.3108	155.3108	0.179	0.0000	0.0000
2026/06/11	2029	04/02/2027	149.72 Call	Bond Future	5313.5400	5.3135	5590.7800	5.5908	5.218	0.0000	0.0000
2026/06/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2029	06/05/2027		Bond Future	156.5410	156.5410	156.8233	156.8233	0.180	0.0000	0.0000
2026/06/11	2029	06/05/2027	153.32 Call	Bond Future	3220.9600	3.2210	3503.3300	3.5033	8.767	0.0000	0.0000
2026/06/11	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2029	05/08/2027		Bond Future	159.5214	159.5214	159.8101	159.8101	0.181	0.0000	0.0000
2026/06/11	2029	05/08/2027	156.72 Call	Bond Future	2801.4000	2.8014	3090.0800	3.0901	10.305	0.0000	0.0000
2026/06/11	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2030	06/08/2026	7.21 Put	Bond Future	2686.2000	2.6862	2531.9000	2.5319	5.744	0.0000	0.0000
2026/06/11	2030	06/08/2026	7.21 Call	Bond Future	28.1200	0.0281	34.6600	0.0347	23.257	0.0000	0.0000
2026/06/11	2030	06/08/2026	7.71 Put	Bond Future	1360.7300	1.3607	1236.3600	1.2364	9.140	0.0000	0.0000
2026/06/11	2030	06/08/2026	7.71 Call	Bond Future	221.1300	0.2211	257.6000	0.2576	16.493	0.0000	0.0000
2026/06/11	2030	06/08/2026	8.06 Call	Bond Future	638.3800	0.6384	712.8500	0.7129	11.665	0.0000	0.0000
2026/06/11	2030	06/08/2026	8.06 Put	Bond Future	731.5200	0.7315	645.1500	0.6452	11.807	0.0000	0.0000
2026/06/11	2030	06/08/2026		Bond Future	8.0914	99.9845	8.0372	100.1454	0.669	0.0000	0.0000
2026/06/11	2030	06/08/2026	9.22 Call	Bond Future	3348.7800	3.3488	3497.1100	3.4971	4.429	0.0000	0.0000
2026/06/11	2030	06/08/2026	9.22 Put	Bond Future	67.9500	0.0680	55.4400	0.0554	18.411	0.0000	0.0000
2026/06/11	2030	05/11/2026		Bond Future	8.1262	101.8460	8.0676	102.0093	0.721	0.0000	0.0000
2026/06/11	2030	05/11/2026	8.39 Call	Bond Future	1478.3300	1.4783	1576.6700	1.5767	6.652	0.0000	0.0000
2026/06/11	2030	05/11/2026	8.39 Put	Bond Future	747.7000	0.7477	682.8200	0.6828	8.677	0.0000	0.0000
2026/06/11	2030	04/02/2027		Bond Future	8.1437	99.8221	8.0797	99.9881	0.786	0.0000	0.0000
2026/06/11	2030	04/02/2027	7.82 Call	Bond Future	725.1500	0.7252	788.7000	0.7887	8.764	0.0000	0.0000
2026/06/11	2030	04/02/2027	7.82 Put	Bond Future	1568.0200	1.5680	1465.6000	1.4656	6.532	0.0000	0.0000
2026/06/11	2030	06/05/2027		Bond Future	8.1804	101.7575	8.1098	101.9268	0.863	0.0000	0.0000
2026/06/11	2030	06/05/2027	7.27 Call	Bond Future	339.0700	0.3391	376.2100	0.3762	10.953	0.0000	0.0000
2026/06/11	2030	06/05/2027	7.27 Put	Bond Future	2548.6800	2.5487	2416.5500	2.4166	5.184	0.0000	0.0000
2026/06/11	2030	05/08/2027		Bond Future	8.2615	99.6610	8.1824	99.8341	0.957	0.0000	0.0000
2026/06/11	2030	05/08/2027	8.11 Call	Bond Future	1046.1700	1.0462	1126.7300	1.1267	7.700	0.0000	0.0000
2026/06/11	2030	05/08/2027	8.11 Put	Bond Future	1378.0000	1.3780	1285.4700	1.2855	6.715	0.0000	0.0000
2026/06/11	2031	06/08/2026		Bond Future	116.6531	116.6531	116.6264	116.6264	0.023	0.0000	0.0000
2026/06/11	2031	06/08/2026	113.81 Call	Bond Future	2880.8100	2.8808	2853.8700	2.8539	0.935	0.0000	0.0000
2026/06/11	2031	06/08/2026	113.81 Put	Bond Future	37.7300	0.0377	37.4600	0.0375	0.716	0.0000	0.0000
2026/06/11	2031	05/11/2026		Bond Future	118.8527	118.8527	118.8248	118.8248	0.023	0.0000	0.0000
2026/06/11	2031	05/11/2026	111.49 Call	Bond Future	7363.5600	7.3636	7335.6600	7.3357	0.379	0.0000	0.0000
2026/06/11	2031	05/11/2026	111.49 Put	Bond Future	0.8500	0.0009	0.8500	0.0009	0.000	0.0000	0.0000
2026/06/11	2031	04/02/2027		Bond Future	118.6978	118.6978	118.6683	118.6683	0.025	0.0000	0.0000
2026/06/11	2031	04/02/2027	116.18 Call	Bond Future	2820.7300	2.8207	2795.1500	2.7952	0.907	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	
2026/06/11	2031	04/02/2027	116.18 Put	Bond Future	302.9600	0.3030	306.8800	0.3069	1.294	0.0000	0.0000
2026/06/11	2031	06/05/2027		Bond Future	121.0261	121.0261	120.9962	120.9962	0.025	0.0000	0.0000
2026/06/11	2031	06/05/2027	116.87 Call	Bond Future	4274.4600	4.2745	4246.3000	4.2463	0.659	0.0000	0.0000
2026/06/11	2031	06/05/2027	116.87 Put	Bond Future	118.3400	0.1183	120.1300	0.1201	1.513	0.0000	0.0000
2026/06/11	2031	05/08/2027		Bond Future	120.7726	120.7726	120.7416	120.7416	0.026	0.0000	0.0000
2026/06/11	2031	05/08/2027	121.41 Call	Bond Future	1013.3400	1.0133	998.5900	0.9986	1.456	0.0000	0.0000
2026/06/11	2031	05/08/2027	121.41 Put	Bond Future	1650.7200	1.6507	1667.0100	1.6670	0.987	0.0000	0.0000
2026/06/11	2032	06/08/2026		Bond Future	8.3757	102.4485	8.3175	102.7052	0.695	0.0000	0.0000
2026/06/11	2032	06/08/2026	10.12 Call	Bond Future	7363.6500	7.3637	7613.5100	7.6135	3.393	0.0000	0.0000
2026/06/11	2032	06/08/2026	10.12 Put	Bond Future	32.5800	0.0326	25.6900	0.0257	21.148	0.0000	0.0000
2026/06/11	2032	05/11/2026		Bond Future	8.4187	100.1956	8.3573	100.4565	0.729	0.0000	0.0000
2026/06/11	2032	05/11/2026	9.16 Call	Bond Future	3789.0600	3.7891	3983.2500	3.9833	5.125	0.0000	0.0000
2026/06/11	2032	05/11/2026	9.16 Put	Bond Future	703.9800	0.7040	637.2800	0.6373	9.475	0.0000	0.0000
2026/06/11	2032	04/02/2027		Bond Future	8.4518	102.1477	8.3868	102.4132	0.769	0.0000	0.0000
2026/06/11	2032	04/02/2027	8.48 Call	Bond Future	2006.3000	2.0063	2142.9000	2.1429	6.809	0.0000	0.0000
2026/06/11	2032	04/02/2027	8.48 Put	Bond Future	1891.2500	1.8913	1762.2800	1.7623	6.819	0.0000	0.0000
2026/06/11	2032	06/05/2027		Bond Future	8.4895	99.9672	8.4204	100.2381	0.814	0.0000	0.0000
2026/06/11	2032	06/05/2027	7.80 Call	Bond Future	922.6100	0.9226	1004.0100	1.0040	8.823	0.0000	0.0000
2026/06/11	2032	06/05/2027	7.80 Put	Bond Future	3666.0700	3.6661	3476.6600	3.4767	5.167	0.0000	0.0000
2026/06/11	2032	05/08/2027		Bond Future	8.5519	101.8449	8.4780	102.1214	0.863	0.0000	0.0000
2026/06/11	2032	05/08/2027	8.42 Call	Bond Future	1955.0100	1.9550	2086.4900	2.0865	6.725	0.0000	0.0000
2026/06/11	2032	05/08/2027	8.42 Put	Bond Future	2449.4800	2.4495	2304.4600	2.3045	5.920	0.0000	0.0000
2026/06/11	2033	06/08/2026		Bond Future	147.5785	147.5785	147.5628	147.5628	0.011	0.0000	0.0000
2026/06/11	2033	06/08/2026	134.25 Call	Bond Future	13328.5300	13.3285	13312.8400	13.3128	0.118	0.0000	0.0000
2026/06/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2033	05/11/2026		Bond Future	148.7591	148.7591	148.7421	148.7421	0.011	0.0000	0.0000
2026/06/11	2033	05/11/2026	137.26 Call	Bond Future	11499.0500	11.4991	11482.1100	11.4821	0.147	0.0000	0.0000
2026/06/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2033	04/02/2027		Bond Future	151.6909	151.6909	151.6732	151.6732	0.012	0.0000	0.0000
2026/06/11	2033	04/02/2027	142.71 Call	Bond Future	8980.9300	8.9809	8963.1500	8.9632	0.198	0.0000	0.0000
2026/06/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2033	06/05/2027		Bond Future	153.0275	153.0275	153.0091	153.0091	0.012	0.0000	0.0000
2026/06/11	2033	06/05/2027	151.21 Call	Bond Future	1817.4700	1.8175	1799.1100	1.7991	1.010	0.0000	0.0000
2026/06/11	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2033	05/08/2027		Bond Future	155.9412	155.9412	155.9233	155.9233	0.011	0.0000	0.0000
2026/06/11	2033	05/08/2027	153.15 Call	Bond Future	2791.1900	2.7912	2773.3300	2.7733	0.640	0.0000	0.0000
2026/06/11	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	
2026/06/11	2037	06/08/2026	9.30 Call	Bond Future	3102.4800	3.1025	3334.8200	3.3348	7.489	0.0000	0.0000
2026/06/11	2037	06/08/2026	9.30 Put	Bond Future	895.7600	0.8958	782.1200	0.7821	12.686	0.0000	0.0000
2026/06/11	2037	06/08/2026	11.30 Call	Bond Future	13874.8500	13.8749	14218.5900	14.2186	2.477	0.0000	0.0000
2026/06/11	2037	06/08/2026	11.30 Put	Bond Future	9.6200	0.0096	7.3800	0.0074	23.285	0.0000	0.0000
2026/06/11	2037	06/08/2026	10.70 Call	Bond Future	10640.6700	10.6407	10975.6400	10.9756	3.148	0.0000	0.0000
2026/06/11	2037	06/08/2026	10.70 Put	Bond Future	58.1400	0.0581	47.1300	0.0471	18.937	0.0000	0.0000
2026/06/11	2037	06/08/2026	10.02 Put	Bond Future	218.3100	0.2183	182.7100	0.1827	16.307	0.0000	0.0000
2026/06/11	2037	06/08/2026	10.02 Call	Bond Future	6863.2500	6.8633	7173.6300	7.1736	4.522	0.0000	0.0000
2026/06/11	2037	06/08/2026		Bond Future	8.9586	97.1977	8.9061	97.5437	0.587	0.0000	0.0000
2026/06/11	2037	06/08/2026	11.71 Call	Bond Future	16013.0100	16.0130	16358.3900	16.3584	2.157	0.0000	0.0000
2026/06/11	2037	06/08/2026	11.71 Put	Bond Future	2.2700	0.0023	1.6700	0.0017	26.432	0.0000	0.0000
2026/06/11	2037	05/11/2026		Bond Future	9.0045	99.0074	8.9500	99.3591	0.604	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.62 Call	Bond Future	10158.3300	10.1583	10469.0100	10.4690	3.058	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.62 Put	Bond Future	448.5800	0.4486	407.5100	0.4075	9.156	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.83 Call	Bond Future	11222.0100	11.2220	11540.7700	11.5408	2.840	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.83 Put	Bond Future	347.9600	0.3480	314.9700	0.3150	9.481	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.23 Call	Bond Future	8161.2200	8.1612	8454.0900	8.4541	3.589	0.0000	0.0000
2026/06/11	2037	05/11/2026	10.23 Put	Bond Future	671.0600	0.6711	612.1800	0.6122	8.774	0.0000	0.0000
2026/06/11	2037	05/11/2026	9.46 Put	Bond Future	1551.8900	1.5519	1432.1400	1.4321	7.716	0.0000	0.0000
2026/06/11	2037	05/11/2026	9.46 Call	Bond Future	4430.8500	4.4309	4662.8500	4.6629	5.236	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.81 Call	Bond Future	6287.9200	6.2879	6542.7300	6.5427	4.052	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.81 Put	Bond Future	1600.0600	1.6001	1496.6900	1.4967	6.460	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.31 Call	Bond Future	4126.6900	4.1267	4337.2400	4.3372	5.102	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.31 Put	Bond Future	2465.5200	2.4655	2317.8900	2.3179	5.988	0.0000	0.0000
2026/06/11	2037	04/02/2027	8.44 Put	Bond Future	5375.4000	5.3754	5127.4700	5.1275	4.612	0.0000	0.0000
2026/06/11	2037	04/02/2027	8.44 Call	Bond Future	1446.6900	1.4467	1556.9400	1.5569	7.621	0.0000	0.0000
2026/06/11	2037	04/02/2027		Bond Future	9.0445	96.6777	8.9881	97.0359	0.624	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.51 Call	Bond Future	4958.6900	4.9587	5188.5900	5.1886	4.636	0.0000	0.0000
2026/06/11	2037	04/02/2027	9.51 Put	Bond Future	2071.1200	2.0711	1942.8400	1.9428	6.194	0.0000	0.0000
2026/06/11	2037	06/05/2027		Bond Future	9.0927	98.5521	9.0340	98.9174	0.645	0.0000	0.0000
2026/06/11	2037	06/05/2027	8.58 Call	Bond Future	1986.8200	1.9868	2118.6100	2.1186	6.633	0.0000	0.0000
2026/06/11	2037	06/05/2027	8.58 Put	Bond Future	5240.2500	5.2403	5006.7500	5.0068	4.456	0.0000	0.0000
2026/06/11	2037	05/08/2027		Bond Future	9.1574	96.1444	9.0962	96.5172	0.669	0.0000	0.0000
2026/06/11	2037	05/08/2027	9.05 Call	Bond Future	3431.3800	3.4314	3613.1700	3.6132	5.298	0.0000	0.0000
2026/06/11	2037	05/08/2027	9.05 Put	Bond Future	4086.7700	4.0868	3895.7600	3.8958	4.674	0.0000	0.0000
2026/06/11	2038	06/08/2026		Bond Future	162.1079	162.1079	161.8203	161.8203	0.177	0.0000	0.0000
2026/06/11	2038	06/08/2026	144.72 Call	Bond Future	17387.9400	17.3879	17100.2800	17.1003	1.654	0.0000	0.0000
2026/06/11	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	
2026/06/11	2038	05/11/2026		Bond Future	165.1645	165.1645	164.8705	164.8705	0.178	0.0000	0.0000
2026/06/11	2038	05/11/2026	146.31 Call	Bond Future	18854.4900	18.8545	18560.4600	18.5605	1.559	0.0000	0.0000
2026/06/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2038	04/02/2027		Bond Future	166.1523	166.1523	165.8512	165.8512	0.181	0.0000	0.0000
2026/06/11	2038	04/02/2027	153.83 Call	Bond Future	12322.3300	12.3223	12021.1600	12.0212	2.444	0.0000	0.0000
2026/06/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2038	06/05/2027		Bond Future	169.4117	169.4117	169.1049	169.1049	0.181	0.0000	0.0000
2026/06/11	2038	06/05/2027	166.10 Call	Bond Future	3311.7400	3.3117	3004.8600	3.0049	9.266	0.0000	0.0000
2026/06/11	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2038	05/08/2027		Bond Future	170.3157	170.3157	170.0029	170.0029	0.184	0.0000	0.0000
2026/06/11	2038	05/08/2027	169.13 Call	Bond Future	1185.6800	1.1857	872.8700	0.8729	26.382	0.0000	0.0000
2026/06/11	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2040	06/08/2026		Bond Future	9.2298	98.5362	9.1773	98.9324	0.569	0.0000	0.0000
2026/06/11	2040	06/08/2026	12.19 Call	Bond Future	19104.0100	19.1040	19499.8100	19.4998	2.072	0.0000	0.0000
2026/06/11	2040	06/08/2026	12.19 Put	Bond Future	1.6900	0.0017	1.2300	0.0012	27.219	0.0000	0.0000
2026/06/11	2040	05/11/2026		Bond Future	9.2787	100.3708	9.2246	100.7738	0.584	0.0000	0.0000
2026/06/11	2040	05/11/2026	11.06 Call	Bond Future	12506.4800	12.5065	12867.6800	12.8677	2.888	0.0000	0.0000
2026/06/11	2040	05/11/2026	11.06 Put	Bond Future	461.2700	0.4613	419.4400	0.4194	9.068	0.0000	0.0000
2026/06/11	2040	05/11/2026	11.27 Call	Bond Future	13694.1500	13.6942	14062.7200	14.0627	2.691	0.0000	0.0000
2026/06/11	2040	05/11/2026	11.27 Put	Bond Future	371.4100	0.3714	336.9500	0.3370	9.278	0.0000	0.0000
2026/06/11	2040	05/11/2026	10.67 Call	Bond Future	10283.1500	10.2832	10626.5900	10.6266	3.340	0.0000	0.0000
2026/06/11	2040	05/11/2026	10.67 Put	Bond Future	685.8100	0.6858	626.2200	0.6262	8.689	0.0000	0.0000
2026/06/11	2040	05/11/2026	9.91 Put	Bond Future	1529.9900	1.5300	1411.5300	1.4115	7.743	0.0000	0.0000
2026/06/11	2040	05/11/2026	9.91 Call	Bond Future	6059.9600	6.0600	6344.5300	6.3445	4.696	0.0000	0.0000
2026/06/11	2040	04/02/2027	10.17 Call	Bond Future	7731.4300	7.7314	8028.8000	8.0288	3.846	0.0000	0.0000
2026/06/11	2040	04/02/2027	10.17 Put	Bond Future	1804.2700	1.8043	1691.2300	1.6912	6.265	0.0000	0.0000
2026/06/11	2040	04/02/2027	9.67 Call	Bond Future	5222.2600	5.2223	5472.6900	5.4727	4.795	0.0000	0.0000
2026/06/11	2040	04/02/2027	9.67 Put	Bond Future	2729.8700	2.7299	2569.8900	2.5699	5.860	0.0000	0.0000
2026/06/11	2040	04/02/2027	8.78 Put	Bond Future	5979.8100	5.9798	5705.7400	5.7057	4.583	0.0000	0.0000
2026/06/11	2040	04/02/2027	8.78 Call	Bond Future	1893.8600	1.8939	2030.2000	2.0302	7.199	0.0000	0.0000
2026/06/11	2040	04/02/2027		Bond Future	9.3229	97.8172	9.2669	98.2277	0.600	0.0000	0.0000
2026/06/11	2040	04/02/2027	9.93 Call	Bond Future	6495.4200	6.4954	6772.1700	6.7722	4.261	0.0000	0.0000
2026/06/11	2040	04/02/2027	9.93 Put	Bond Future	2194.5800	2.1946	2060.9200	2.0609	6.090	0.0000	0.0000
2026/06/11	2040	06/05/2027		Bond Future	9.3741	99.7136	9.3162	100.1322	0.618	0.0000	0.0000
2026/06/11	2040	06/05/2027	8.88 Call	Bond Future	2453.5100	2.4535	2608.9500	2.6090	6.335	0.0000	0.0000
2026/06/11	2040	06/05/2027	8.88 Put	Bond Future	6105.8600	6.1059	5842.7600	5.8428	4.309	0.0000	0.0000
2026/06/11	2040	05/08/2027		Bond Future	9.4401	97.0771	9.3800	97.5041	0.637	0.0000	0.0000
2026/06/11	2040	05/08/2027	9.33 Call	Bond Future	4107.0800	4.1071	4316.4800	4.3165	5.099	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	
2026/06/11	2040	05/08/2027	9.33 Put	Bond Future	4890.7700	4.8908	4673.1500	4.6732	4.450	0.0000	0.0000
2026/06/11	2043	06/08/2026		Bond Future	125.0967	125.0967	125.1234	125.1234	0.021	0.0000	0.0000
2026/06/11	2043	06/08/2026	110.88 Call	Bond Future	14220.7668	14.2208	14247.0408	14.2470	0.185	0.0000	0.0000
2026/06/11	2043	06/08/2026	110.88 Put	Bond Future	4.0368	0.0040	3.6208	0.0036	10.304	0.0000	0.0000
2026/06/11	2043	05/11/2026		Bond Future	127.4555	127.4555	127.4821	127.4821	0.021	0.0000	0.0000
2026/06/11	2043	05/11/2026	112.84 Call	Bond Future	14702.1162	14.7021	14726.3074	14.7263	0.165	0.0000	0.0000
2026/06/11	2043	05/11/2026	112.84 Put	Bond Future	86.6162	0.0866	84.1874	0.0842	2.804	0.0000	0.0000
2026/06/11	2043	04/02/2027		Bond Future	127.0259	127.0259	127.0517	127.0517	0.020	0.0000	0.0000
2026/06/11	2043	04/02/2027	117.63 Call	Bond Future	10212.6493	10.2126	10229.6297	10.2296	0.166	0.0000	0.0000
2026/06/11	2043	04/02/2027	117.63 Put	Bond Future	816.7893	0.8168	807.9697	0.8080	1.080	0.0000	0.0000
2026/06/11	2043	06/05/2027		Bond Future	129.5174	129.5174	129.5439	129.5439	0.020	0.0000	0.0000
2026/06/11	2043	06/05/2027	127.48 Call	Bond Future	5450.5743	5.4506	5459.7637	5.4598	0.169	0.0000	0.0000
2026/06/11	2043	06/05/2027	127.48 Put	Bond Future	3413.2043	3.4132	3395.8737	3.3959	0.508	0.0000	0.0000
2026/06/11	2043	05/08/2027		Bond Future	128.9702	128.9702	128.9966	128.9966	0.020	0.0000	0.0000
2026/06/11	2043	05/08/2027	129.56 Call	Bond Future	4499.8850	4.4999	4507.3931	4.5074	0.167	0.0000	0.0000
2026/06/11	2043	05/08/2027	129.56 Put	Bond Future	5089.6950	5.0897	5070.7931	5.0708	0.371	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.25 Call	Bond Future	1764.7900	1.7648	1986.5200	1.9865	12.564	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.25 Put	Bond Future	2611.1800	2.6112	2318.4500	2.3185	11.211	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.00 Call	Bond Future	957.4900	0.9575	1102.9200	1.1029	15.189	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.00 Put	Bond Future	3914.5800	3.9146	3545.5500	3.5456	9.427	0.0000	0.0000
2026/06/11	2044	06/08/2026		Bond Future	9.3526	95.1415	9.2901	95.6560	0.668	0.0000	0.0000
2026/06/11	2044	06/08/2026	12.42 Call	Bond Future	20814.1800	20.8142	21327.9800	21.3280	2.469	0.0000	0.0000
2026/06/11	2044	06/08/2026	12.42 Put	Bond Future	2.2600	0.0023	1.6000	0.0016	29.204	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.75 Call	Bond Future	4245.1000	4.2451	4605.1000	4.6051	8.480	0.0000	0.0000
2026/06/11	2044	06/08/2026	9.75 Put	Bond Future	1070.7900	1.0708	916.3300	0.9163	14.425	0.0000	0.0000
2026/06/11	2044	05/11/2026		Bond Future	9.3993	96.9129	9.3350	97.4363	0.684	0.0000	0.0000
2026/06/11	2044	05/11/2026	11.34 Call	Bond Future	14402.8600	14.4029	14878.2600	14.8783	3.301	0.0000	0.0000
2026/06/11	2044	05/11/2026	11.34 Put	Bond Future	462.9500	0.4630	415.0000	0.4150	10.357	0.0000	0.0000
2026/06/11	2044	04/02/2027		Bond Future	9.4417	94.4173	9.3754	94.9504	0.702	0.0000	0.0000
2026/06/11	2044	04/02/2027	10.18 Call	Bond Future	7857.5100	7.8575	8234.0800	8.2341	4.792	0.0000	0.0000
2026/06/11	2044	04/02/2027	10.18 Put	Bond Future	2209.1300	2.2091	2052.5300	2.0525	7.089	0.0000	0.0000
2026/06/11	2044	06/05/2027		Bond Future	9.4901	96.2478	9.4218	96.7914	0.720	0.0000	0.0000
2026/06/11	2044	06/05/2027	9.08 Call	Bond Future	3022.2800	3.0223	3241.4600	3.2415	7.252	0.0000	0.0000
2026/06/11	2044	06/05/2027	9.08 Put	Bond Future	6356.3600	6.3564	6031.9300	6.0319	5.104	0.0000	0.0000
2026/06/11	2044	05/08/2027		Bond Future	9.5512	93.6714	9.4806	94.2258	0.740	0.0000	0.0000
2026/06/11	2044	05/08/2027	9.44 Call	Bond Future	4592.0200	4.5920	4867.5600	4.8676	6.000	0.0000	0.0000
2026/06/11	2044	05/08/2027	9.44 Put	Bond Future	5467.1600	5.4672	5188.3000	5.1883	5.101	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	
2026/06/11	2046	06/08/2026		Bond Future	145.7009	145.7009	145.5176	145.5176	0.126	0.0000	0.0000
2026/06/11	2046	06/08/2026	122.38 Call	Bond Future	23320.9000	23.3209	23137.5600	23.1376	0.786	0.0000	0.0000
2026/06/11	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2046	05/11/2026		Bond Future	146.0929	146.0929	145.9051	145.9051	0.129	0.0000	0.0000
2026/06/11	2046	05/11/2026	125.48 Call	Bond Future	20612.9400	20.6129	20425.0600	20.4251	0.911	0.0000	0.0000
2026/06/11	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2046	04/02/2027		Bond Future	148.9724	148.9724	148.7805	148.7805	0.129	0.0000	0.0000
2026/06/11	2046	04/02/2027	131.09 Call	Bond Future	17882.4300	17.8824	17690.5300	17.6905	1.073	0.0000	0.0000
2026/06/11	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2046	06/05/2027		Bond Future	149.4846	149.4846	149.2882	149.2882	0.131	0.0000	0.0000
2026/06/11	2046	06/05/2027	148.99 Call	Bond Future	494.5600	0.4946	298.1600	0.2982	39.712	0.0000	0.0000
2026/06/11	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2046	05/08/2027		Bond Future	152.3296	152.3296	152.1303	152.1303	0.131	0.0000	0.0000
2026/06/11	2046	05/08/2027	149.17 Call	Bond Future	3159.6000	3.1596	2960.2900	2.9603	6.308	0.0000	0.0000
2026/06/11	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2050	06/08/2026		Bond Future	147.4210	147.4210	147.4525	147.4525	0.021	0.0000	0.0000
2026/06/11	2050	06/08/2026	123.27 Call	Bond Future	24151.0200	24.1510	24182.4800	24.1825	0.130	0.0000	0.0000
2026/06/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2050	05/11/2026		Bond Future	150.2004	150.2004	150.2318	150.2318	0.021	0.0000	0.0000
2026/06/11	2050	05/11/2026	123.84 Call	Bond Future	26360.4000	26.3604	26391.8200	26.3918	0.119	0.0000	0.0000
2026/06/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2050	04/02/2027		Bond Future	150.6368	150.6368	150.6677	150.6677	0.021	0.0000	0.0000
2026/06/11	2050	04/02/2027	132.39 Call	Bond Future	18246.7500	18.2468	18277.6900	18.2777	0.170	0.0000	0.0000
2026/06/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2050	06/05/2027		Bond Future	153.5919	153.5919	153.6234	153.6234	0.021	0.0000	0.0000
2026/06/11	2050	06/05/2027	150.46 Call	Bond Future	3131.9200	3.1319	3163.4200	3.1634	1.006	0.0000	0.0000
2026/06/11	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	2050	05/08/2027		Bond Future	153.9312	153.9312	153.9632	153.9632	0.021	0.0000	0.0000
2026/06/11	2050	05/08/2027	152.97 Call	Bond Future	961.2400	0.9612	993.1700	0.9932	3.322	0.0000	0.0000
2026/06/11	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	AL37	06/08/2026		Index Future	1285.4420	1285.4420	1288.0410	1288.0410	0.202	0.0000	0.0000
2026/06/11	AL37	05/11/2026		Index Future	1309.6230	1309.6230	1312.2670	1312.2670	0.202	0.0000	0.0000
2026/06/11	AL37	04/02/2027		Index Future	1335.1260	1335.1260	1337.8190	1337.8190	0.202	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	
2026/06/11	AL37	06/05/2027		Index Future	1361.0190	1361.0190	1363.7650	1363.7650	0.202	0.0000	0.0000
2026/06/11	AL37	05/08/2027		Index Future	1386.3760	1386.3760	1389.1760	1389.1760	0.202	0.0000	0.0000
2026/06/11	AL7T	06/08/2026		Index Future	1665.1150	1665.1150	1670.4690	1670.4690	0.322	0.0000	0.0000
2026/06/11	AL7T	05/11/2026		Index Future	1696.4390	1696.4390	1701.8880	1701.8880	0.321	0.0000	0.0000
2026/06/11	AL7T	04/02/2027		Index Future	1729.4740	1729.4740	1735.0260	1735.0260	0.321	0.0000	0.0000
2026/06/11	AL7T	06/05/2027		Index Future	1763.0150	1763.0150	1768.6750	1768.6750	0.321	0.0000	0.0000
2026/06/11	AL7T	05/08/2027		Index Future	1795.8610	1795.8610	1801.6320	1801.6320	0.321	0.0000	0.0000
2026/06/11	ALBI	06/08/2026		Index Future	1406.7480	1406.7480	1411.3900	1411.3900	0.330	0.0000	0.0000
2026/06/11	ALBI	05/11/2026		Index Future	1433.2110	1433.2110	1437.9360	1437.9360	0.330	0.0000	0.0000
2026/06/11	ALBI	04/02/2027		Index Future	1461.1210	1461.1210	1465.9350	1465.9350	0.329	0.0000	0.0000
2026/06/11	ALBI	06/05/2027		Index Future	1489.4570	1489.4570	1494.3660	1494.3660	0.330	0.0000	0.0000
2026/06/11	ALBI	05/08/2027		Index Future	1517.2070	1517.2070	1522.2110	1522.2110	0.330	0.0000	0.0000
2026/06/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	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	
2026/06/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/11	ES33	06/08/2026		Bond Future	9.1375	94.6331	9.0792	94.9170	0.638	0.0000	0.0000
2026/06/11	ES33	06/08/2026	12.02 Call	Bond Future	12764.4400	12.7644	13048.3300	13.0483	2.224	0.0000	0.0000
2026/06/11	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES33	05/11/2026		Bond Future	9.2049	92.6236	9.1440	92.9123	0.662	0.0000	0.0000
2026/06/11	ES33	05/11/2026	10.83 Call	Bond Future	7295.2300	7.2952	7583.9400	7.5839	3.958	0.0000	0.0000
2026/06/11	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES33	04/02/2027		Bond Future	9.2687	94.4497	9.2048	94.7437	0.690	0.0000	0.0000
2026/06/11	ES33	04/02/2027	9.70 Call	Bond Future	1953.1300	1.9531	2247.1300	2.2471	15.053	0.0000	0.0000
2026/06/11	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES33	06/05/2027		Bond Future	9.3346	92.5061	9.2674	92.8060	0.720	0.0000	0.0000
2026/06/11	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES33	06/05/2027	8.80 Put	Bond Future	2419.2300	2.4192	2119.3200	2.1193	12.397	0.0000	0.0000
2026/06/11	ES33	05/08/2027		Bond Future	9.4217	94.2642	9.3507	94.5704	0.753	0.0000	0.0000
2026/06/11	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	
2026/06/11	ES33	05/08/2027	9.27 Put	Bond Future	656.2100	0.6562	350.0300	0.3500	46.659	0.0000	0.0000
2026/06/11	ES42	06/08/2026		Bond Future	9.6615	93.2177	9.6141	93.5714	0.490	0.0000	0.0000
2026/06/11	ES42	06/08/2026	12.65 Call	Bond Future	18743.3400	18.7433	19097.1000	19.0971	1.887	0.0000	0.0000
2026/06/11	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES42	05/11/2026		Bond Future	9.7197	90.7110	9.6709	91.0708	0.502	0.0000	0.0000
2026/06/11	ES42	05/11/2026	11.66 Call	Bond Future	12746.2200	12.7462	13106.0000	13.1060	2.823	0.0000	0.0000
2026/06/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES42	04/02/2027		Bond Future	9.7732	92.4998	9.7228	92.8663	0.515	0.0000	0.0000
2026/06/11	ES42	04/02/2027	10.29 Call	Bond Future	3639.8400	3.6398	4006.4000	4.0064	10.071	0.0000	0.0000
2026/06/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES42	06/05/2027		Bond Future	9.8307	90.0494	9.7787	90.4233	0.529	0.0000	0.0000
2026/06/11	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES42	06/05/2027	9.33 Put	Bond Future	3692.9300	3.6929	3319.1000	3.3191	10.123	0.0000	0.0000
2026/06/11	ES42	05/08/2027		Bond Future	9.8997	91.7591	9.8458	92.1407	0.544	0.0000	0.0000
2026/06/11	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	ES42	05/08/2027	9.84 Put	Bond Future	422.8900	0.4229	41.3500	0.0414	90.222	0.0000	0.0000
2026/06/11	GOVI	06/08/2026		GOVI	1379.8440	1379.8440	1384.5510	1384.5510	0.341	0.0000	0.0000
2026/06/11	GOVI	06/08/2026	1,189. Call 00	GOVI	1908440.0000	190.8440	1955510.0000	195.5510	2.466	0.0000	0.0000
2026/06/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	GOVI	05/11/2026		GOVI	1405.8010	1405.8010	1410.5920	1410.5920	0.341	0.0000	0.0000
2026/06/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1288010.0000	128.8010	1335920.0000	133.5920	3.720	0.0000	0.0000
2026/06/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	GOVI	04/02/2027		GOVI	1433.1770	1433.1770	1438.0580	1438.0580	0.341	0.0000	0.0000
2026/06/11	GOVI	04/02/2027	1,369. Call 00	GOVI	641770.0000	64.1770	690580.0000	69.0580	7.606	0.0000	0.0000
2026/06/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	GOVI	06/05/2027		GOVI	1460.9720	1460.9720	1465.9480	1465.9480	0.341	0.0000	0.0000
2026/06/11	GOVI	06/05/2027	1,427. Call 00	GOVI	339720.0000	33.9720	389480.0000	38.9480	14.647	0.0000	0.0000
2026/06/11	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	GOVI	05/08/2027		GOVI	1488.1910	1488.1910	1493.2640	1493.2640	0.341	0.0000	0.0000
2026/06/11	GOVI	05/08/2027	1,465. Call 00	GOVI	231910.0000	23.1910	282640.0000	28.2640	21.875	0.0000	0.0000
2026/06/11	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	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	
2026/06/11	I258	06/08/2026		Bond Future	134.9307	134.9307	134.9587	134.9587	0.021	0.0000	0.0000
2026/06/11	I258	06/08/2026	112.95 Call	Bond Future	21985.5828	21.9856	22013.0704	22.0131	0.125	0.0000	0.0000
2026/06/11	I258	06/08/2026	112.95 Put	Bond Future	4.8528	0.0049	4.3604	0.0044	10.147	0.0000	0.0000
2026/06/11	I258	05/11/2026		Bond Future	137.4750	137.4750	137.5026	137.5026	0.020	0.0000	0.0000
2026/06/11	I258	05/11/2026	114.95 Call	Bond Future	22655.7639	22.6558	22680.0748	22.6801	0.107	0.0000	0.0000
2026/06/11	I258	05/11/2026	114.95 Put	Bond Future	130.7439	0.1307	127.4348	0.1274	2.531	0.0000	0.0000
2026/06/11	I258	04/02/2027		Bond Future	137.2429	137.2429	137.2697	137.2697	0.020	0.0000	0.0000
2026/06/11	I258	04/02/2027	118.90 Call	Bond Future	19096.2424	19.0962	19114.7883	19.1148	0.097	0.0000	0.0000
2026/06/11	I258	04/02/2027	118.90 Put	Bond Future	753.3524	0.7534	745.1283	0.7451	1.092	0.0000	0.0000
2026/06/11	I258	06/05/2027		Bond Future	139.9348	139.9348	139.9624	139.9624	0.020	0.0000	0.0000
2026/06/11	I258	06/05/2027	134.78 Call	Bond Future	9854.7283	9.8547	9862.2816	9.8623	0.077	0.0000	0.0000
2026/06/11	I258	06/05/2027	134.78 Put	Bond Future	4699.9483	4.6999	4679.9116	4.6799	0.426	0.0000	0.0000
2026/06/11	I258	05/08/2027		Bond Future	139.5862	139.5862	139.6136	139.6136	0.020	0.0000	0.0000
2026/06/11	I258	05/08/2027	138.93 Call	Bond Future	8136.3346	8.1363	8141.8775	8.1419	0.068	0.0000	0.0000
2026/06/11	I258	05/08/2027	138.93 Put	Bond Future	7480.0946	7.4801	7458.3175	7.4583	0.291	0.0000	0.0000
2026/06/11	IGOV	06/08/2026		Index Future	454.6590	454.6590	454.5110	454.5110	0.033	0.0000	0.0000
2026/06/11	IGOV	05/11/2026		Index Future	463.3230	463.3230	463.1710	463.1710	0.033	0.0000	0.0000
2026/06/11	IGOV	04/02/2027		Index Future	472.4540	472.4540	472.2980	472.2980	0.033	0.0000	0.0000
2026/06/11	IGOV	06/05/2027		Index Future	481.7230	481.7230	481.5640	481.5640	0.033	0.0000	0.0000
2026/06/11	IGOV	05/08/2027		Index Future	490.8020	490.8020	490.6420	490.6420	0.033	0.0000	0.0000
2026/06/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/11	R033	06/08/2026		Bond Future	8.4552	111.3638	8.3972	111.6684	0.686	0.0000	0.0000
2026/06/11	R033	06/08/2026	10.25 Call	Bond Future	8942.0700	8.9421	9239.7000	9.2397	3.328	0.0000	0.0000
2026/06/11	R033	06/08/2026	10.25 Put	Bond Future	32.5800	0.0326	25.5300	0.0255	21.639	0.0000	0.0000
2026/06/11	R033	05/11/2026		Bond Future	8.4983	108.3945	8.4374	108.7042	0.717	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	
2026/06/11	R033	05/11/2026	9.33 Call	Bond Future	4859.0300	4.8590	5097.0400	5.0970	4.898	0.0000	0.0000
2026/06/11	R033	05/11/2026	9.33 Put	Bond Future	741.3800	0.7414	669.7400	0.6697	9.663	0.0000	0.0000
2026/06/11	R033	04/02/2027		Bond Future	8.5323	110.5064	8.4682	110.8216	0.751	0.0000	0.0000
2026/06/11	R033	04/02/2027	8.65 Call	Bond Future	2654.7900	2.6548	2826.4000	2.8264	6.464	0.0000	0.0000
2026/06/11	R033	04/02/2027	8.65 Put	Bond Future	2079.3200	2.0793	1935.7200	1.9357	6.906	0.0000	0.0000
2026/06/11	R033	06/05/2027		Bond Future	8.5705	107.6053	8.5027	107.9268	0.791	0.0000	0.0000
2026/06/11	R033	06/05/2027	7.93 Call	Bond Future	1189.4800	1.1895	1290.7400	1.2907	8.513	0.0000	0.0000
2026/06/11	R033	06/05/2027	7.93 Put	Bond Future	4277.5900	4.2776	4057.4100	4.0574	5.147	0.0000	0.0000
2026/06/11	R033	05/08/2027		Bond Future	8.6304	109.6258	8.5585	109.9540	0.833	0.0000	0.0000
2026/06/11	R033	05/08/2027	8.54 Call	Bond Future	2475.8300	2.4758	2635.8900	2.6359	6.465	0.0000	0.0000
2026/06/11	R033	05/08/2027	8.54 Put	Bond Future	2888.6800	2.8887	2720.5600	2.7206	5.820	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.70 Put	Bond Future	6028.0300	6.0280	5727.5100	5.7275	4.985	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.70 Call	Bond Future	86.4800	0.0865	101.9600	0.1020	17.900	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.90 Put	Bond Future	4829.8300	4.8298	4542.7000	4.5427	5.945	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.90 Call	Bond Future	171.6100	0.1716	200.4800	0.2005	16.823	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.34 Call	Bond Future	694.5700	0.6946	784.6900	0.7847	12.975	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.34 Put	Bond Future	2598.3400	2.5983	2372.4600	2.3725	8.693	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.95 Put	Bond Future	4542.3400	4.5423	4259.7100	4.2597	6.222	0.0000	0.0000
2026/06/11	R035	06/08/2026	7.95 Call	Bond Future	201.8600	0.2019	235.2300	0.2352	16.531	0.0000	0.0000
2026/06/11	R035	06/08/2026	10.22 Put	Bond Future	64.5600	0.0646	52.3000	0.0523	18.990	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.72 Call	Bond Future	6334.8400	6.3348	6620.5400	6.6205	4.510	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.72 Put	Bond Future	179.4600	0.1795	149.1600	0.1492	16.884	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.22 Put	Bond Future	500.0100	0.5000	428.2600	0.4283	14.350	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.22 Call	Bond Future	3833.1900	3.8332	4077.4400	4.0774	6.372	0.0000	0.0000
2026/06/11	R035	06/08/2026	10.13 Call	Bond Future	8468.2600	8.4683	8769.8300	8.7698	3.561	0.0000	0.0000
2026/06/11	R035	06/08/2026	10.13 Put	Bond Future	77.4600	0.0775	63.0300	0.0630	18.629	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.63 Call	Bond Future	5871.3800	5.8714	6151.8200	6.1518	4.776	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.63 Put	Bond Future	216.0900	0.2161	180.5300	0.1805	16.456	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.13 Put	Bond Future	599.2600	0.5993	516.3000	0.5163	13.844	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.13 Call	Bond Future	3412.9200	3.4129	3645.9600	3.6460	6.828	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.29 Put	Bond Future	2812.4100	2.8124	2577.3700	2.5774	8.357	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.29 Call	Bond Future	600.3300	0.6003	681.2900	0.6813	13.486	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.79 Put	Bond Future	1167.0500	1.1671	1029.7500	1.0298	11.765	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.79 Call	Bond Future	1985.4300	1.9854	2164.1300	2.1641	9.001	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.39 Call	Bond Future	4658.7600	4.6588	4920.7500	4.9208	5.624	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.39 Put	Bond Future	353.9300	0.3539	299.9200	0.2999	15.260	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.71 Call	Bond Future	6283.1900	6.2832	6568.3400	6.5683	4.538	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.71 Put	Bond Future	183.2100	0.1832	152.3600	0.1524	16.839	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	
2026/06/11	R035	06/08/2026	9.21 Call	Bond Future	3785.8900	3.7859	4028.9600	4.0290	6.420	0.0000	0.0000
2026/06/11	R035	06/08/2026	9.21 Put	Bond Future	510.2500	0.5103	437.3200	0.4373	14.293	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.71 Put	Bond Future	1357.7200	1.3577	1205.1800	1.2052	11.235	0.0000	0.0000
2026/06/11	R035	06/08/2026	8.71 Call	Bond Future	1699.0100	1.6990	1862.4700	1.8625	9.621	0.0000	0.0000
2026/06/11	R035	06/08/2026	10.22 Call	Bond Future	8936.8300	8.9368	9240.5700	9.2406	3.399	0.0000	0.0000
2026/06/11	R035	06/08/2026		Bond Future	8.6531	105.2924	8.6006	105.6084	0.607	0.0000	0.0000
2026/06/11	R035	06/08/2026	11.06 Call	Bond Future	13217.6000	13.2176	13532.1300	13.5321	2.380	0.0000	0.0000
2026/06/11	R035	06/08/2026	11.06 Put	Bond Future	5.9700	0.0060	4.5000	0.0045	24.623	0.0000	0.0000
2026/06/11	R035	05/11/2026		Bond Future	8.6979	102.7501	8.6433	103.0713	0.628	0.0000	0.0000
2026/06/11	R035	05/11/2026	10.03 Call	Bond Future	7946.5300	7.9465	8221.0200	8.2210	3.454	0.0000	0.0000
2026/06/11	R035	05/11/2026	10.03 Put	Bond Future	504.8800	0.5049	458.2100	0.4582	9.244	0.0000	0.0000
2026/06/11	R035	05/11/2026	9.80 Call	Bond Future	6860.0800	6.8601	7122.8400	7.1228	3.830	0.0000	0.0000
2026/06/11	R035	05/11/2026	9.80 Put	Bond Future	651.2200	0.6512	592.8200	0.5928	8.968	0.0000	0.0000
2026/06/11	R035	05/11/2026	9.30 Call	Bond Future	4602.3900	4.6024	4829.0700	4.8291	4.925	0.0000	0.0000
2026/06/11	R035	05/11/2026	9.30 Put	Bond Future	1147.2700	1.1473	1052.7900	1.0528	8.235	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.80 Put	Bond Future	2037.1000	2.0371	1888.9500	1.8890	7.273	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.80 Call	Bond Future	2633.9000	2.6339	2806.9100	2.8069	6.569	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.97 Call	Bond Future	3254.0700	3.2541	3447.3900	3.4474	5.941	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.97 Put	Bond Future	1673.4300	1.6734	1545.5900	1.5456	7.639	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.47 Call	Bond Future	1621.4000	1.6214	1750.9500	1.7510	7.990	0.0000	0.0000
2026/06/11	R035	05/11/2026	8.47 Put	Bond Future	2970.5300	2.9705	2778.9200	2.7789	6.450	0.0000	0.0000
2026/06/11	R035	05/11/2026	7.97 Put	Bond Future	5055.1400	5.0551	4801.9200	4.8019	5.009	0.0000	0.0000
2026/06/11	R035	05/11/2026	7.97 Call	Bond Future	664.1300	0.6641	732.0700	0.7321	10.230	0.0000	0.0000
2026/06/11	R035	04/02/2027	7.70 Put	Bond Future	6845.1100	6.8451	6578.8800	6.5789	3.889	0.0000	0.0000
2026/06/11	R035	04/02/2027	7.70 Call	Bond Future	677.9200	0.6779	738.7400	0.7387	8.972	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.20 Put	Bond Future	4496.2500	4.4963	4274.7400	4.2747	4.927	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.20 Call	Bond Future	1362.6500	1.3627	1468.1900	1.4682	7.745	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.85 Call	Bond Future	3125.6700	3.1257	3302.8100	3.3028	5.667	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.85 Put	Bond Future	2478.4300	2.4784	2328.5200	2.3285	6.049	0.0000	0.0000
2026/06/11	R035	04/02/2027		Bond Future	8.7365	104.7517	8.6795	105.0787	0.652	0.0000	0.0000
2026/06/11	R035	04/02/2027	9.02 Call	Bond Future	3726.8400	3.7268	3920.8900	3.9209	5.207	0.0000	0.0000
2026/06/11	R035	04/02/2027	9.02 Put	Bond Future	2120.0500	2.1201	1987.0500	1.9871	6.273	0.0000	0.0000
2026/06/11	R035	04/02/2027	9.43 Call	Bond Future	5347.2200	5.3472	5575.6800	5.5757	4.273	0.0000	0.0000
2026/06/11	R035	04/02/2027	9.43 Put	Bond Future	1474.5400	1.4745	1375.9500	1.3760	6.686	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.93 Call	Bond Future	3402.9200	3.4029	3588.1800	3.5882	5.444	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.93 Put	Bond Future	2302.6400	2.3026	2160.8500	2.1609	6.158	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.43 Put	Bond Future	3650.6700	3.6507	3454.6200	3.4546	5.370	0.0000	0.0000
2026/06/11	R035	04/02/2027	8.43 Call	Bond Future	1875.5300	1.8755	2006.5300	2.0065	6.985	0.0000	0.0000
2026/06/11	R035	06/05/2027		Bond Future	8.7738	102.2771	8.7143	102.6106	0.679	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	
2026/06/11	R035	06/05/2027	8.25 Call	Bond Future	1671.3500	1.6714	1788.4800	1.7885	7.008	0.0000	0.0000
2026/06/11	R035	06/05/2027	8.25 Put	Bond Future	4654.0500	4.6541	4437.7200	4.4377	4.648	0.0000	0.0000
2026/06/11	R035	05/08/2027		Bond Future	8.8284	104.1987	8.7660	104.5391	0.707	0.0000	0.0000
2026/06/11	R035	05/08/2027	8.72 Call	Bond Future	2965.2900	2.9653	3129.8900	3.1299	5.551	0.0000	0.0000
2026/06/11	R035	05/08/2027	8.72 Put	Bond Future	3557.2300	3.5572	3381.4700	3.3815	4.941	0.0000	0.0000
2026/06/11	R038	06/08/2026		Bond Future	9.0434	116.9734	8.9960	117.3412	0.524	0.0000	0.0000
2026/06/11	R038	06/08/2026	11.77 Call	Bond Future	18619.1900	18.6192	18986.3200	18.9863	1.972	0.0000	0.0000
2026/06/11	R038	06/08/2026	11.77 Put	Bond Future	2.7200	0.0027	2.0300	0.0020	25.368	0.0000	0.0000
2026/06/11	R038	05/11/2026		Bond Future	9.0950	113.6674	9.0459	114.0413	0.540	0.0000	0.0000
2026/06/11	R038	05/11/2026	10.72 Call	Bond Future	11987.0700	11.9871	12316.8900	12.3169	2.751	0.0000	0.0000
2026/06/11	R038	05/11/2026	10.72 Put	Bond Future	525.6100	0.5256	481.4800	0.4815	8.396	0.0000	0.0000
2026/06/11	R038	04/02/2027		Bond Future	9.1406	115.8820	9.0897	116.2628	0.557	0.0000	0.0000
2026/06/11	R038	04/02/2027	9.60 Call	Bond Future	5816.6200	5.8166	6059.1600	6.0592	4.170	0.0000	0.0000
2026/06/11	R038	04/02/2027	9.60 Put	Bond Future	2459.9500	2.4600	2321.7200	2.3217	5.619	0.0000	0.0000
2026/06/11	R038	06/05/2027		Bond Future	9.1894	112.6438	9.1365	113.0321	0.576	0.0000	0.0000
2026/06/11	R038	06/05/2027	8.71 Call	Bond Future	2452.0800	2.4521	2595.4300	2.5954	5.846	0.0000	0.0000
2026/06/11	R038	06/05/2027	8.71 Put	Bond Future	6038.7500	6.0388	5793.8400	5.7938	4.056	0.0000	0.0000
2026/06/11	R038	05/08/2027		Bond Future	9.2531	114.7587	9.1979	115.1549	0.596	0.0000	0.0000
2026/06/11	R038	05/08/2027	9.15 Call	Bond Future	4097.1500	4.0972	4289.9500	4.2900	4.706	0.0000	0.0000
2026/06/11	R038	05/08/2027	9.15 Put	Bond Future	4839.4400	4.8394	4636.0400	4.6360	4.203	0.0000	0.0000
2026/06/11	R053	06/08/2026	8.10 Put	Bond Future	14499.3000	14.4993	13900.9300	13.9009	4.127	0.0000	0.0000
2026/06/11	R053	06/08/2026	8.10 Call	Bond Future	123.5100	0.1235	144.2100	0.1442	16.760	0.0000	0.0000
2026/06/11	R053	06/08/2026	8.60 Put	Bond Future	8185.7300	8.1857	7659.2400	7.6592	6.432	0.0000	0.0000
2026/06/11	R053	06/08/2026	8.60 Call	Bond Future	639.3600	0.6394	731.9400	0.7319	14.480	0.0000	0.0000
2026/06/11	R053	06/08/2026	9.10 Call	Bond Future	2500.9100	2.5009	2760.4800	2.7605	10.379	0.0000	0.0000
2026/06/11	R053	06/08/2026	9.10 Put	Bond Future	3760.0900	3.7601	3400.5900	3.4006	9.561	0.0000	0.0000
2026/06/11	R053	06/08/2026		Bond Future	9.2052	128.1254	9.1533	128.7444	0.564	0.0000	0.0000
2026/06/11	R053	06/08/2026	12.28 Call	Bond Future	29017.3800	29.0174	29635.5700	29.6356	2.130	0.0000	0.0000
2026/06/11	R053	06/08/2026	12.28 Put	Bond Future	3.2900	0.0033	2.4100	0.0024	26.748	0.0000	0.0000
2026/06/11	R053	06/08/2026	9.60 Call	Bond Future	6062.6700	6.0627	6491.2200	6.4912	7.069	0.0000	0.0000
2026/06/11	R053	06/08/2026	9.60 Put	Bond Future	1524.3700	1.5244	1333.8500	1.3339	12.498	0.0000	0.0000
2026/06/11	R053	05/11/2026		Bond Future	9.2459	124.6488	9.1925	125.2785	0.577	0.0000	0.0000
2026/06/11	R053	05/11/2026	11.21 Call	Bond Future	20482.4700	20.4825	21056.2900	21.0563	2.802	0.0000	0.0000
2026/06/11	R053	05/11/2026	11.21 Put	Bond Future	609.3600	0.6094	553.5600	0.5536	9.157	0.0000	0.0000
2026/06/11	R053	04/02/2027		Bond Future	9.2818	127.0773	9.2270	127.7189	0.591	0.0000	0.0000
2026/06/11	R053	04/02/2027	9.99 Call	Bond Future	11018.7200	11.0187	11466.8300	11.4668	4.067	0.0000	0.0000
2026/06/11	R053	04/02/2027	9.99 Put	Bond Future	3214.6200	3.2146	3021.1500	3.0212	6.018	0.0000	0.0000
2026/06/11	R053	06/05/2027		Bond Future	9.3195	123.6780	9.2631	124.3320	0.605	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	
2026/06/11	R053	06/05/2027	8.92 Call	Bond Future	4358.1200	4.3581	4621.5100	4.6215	6.044	0.0000	0.0000
2026/06/11	R053	06/05/2027	8.92 Put	Bond Future	9118.5300	9.1185	8727.9100	8.7279	4.284	0.0000	0.0000
2026/06/11	R053	05/08/2027		Bond Future	9.3668	126.0002	9.3086	126.6673	0.621	0.0000	0.0000
2026/06/11	R053	05/08/2027	9.28 Call	Bond Future	6725.2500	6.7253	7059.5200	7.0595	4.970	0.0000	0.0000
2026/06/11	R053	05/08/2027	9.28 Put	Bond Future	7722.9800	7.7230	7390.1200	7.3901	4.310	0.0000	0.0000
2026/06/11	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/11	R186	06/08/2026	8.57 Call	Bond Future	42.5000	0.0425	42.1200	0.0421	0.894	0.0000	0.0000
2026/06/11	R186	06/08/2026	8.57 Put	Bond Future	42.5000	0.0425	42.1200	0.0421	0.894	0.0000	0.0000
2026/06/11	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/11	R186	05/11/2026	8.12 Call	Bond Future	33.9100	0.0339	33.8000	0.0338	0.324	0.0000	0.0000
2026/06/11	R186	05/11/2026	8.12 Put	Bond Future	33.9100	0.0339	33.8000	0.0338	0.324	0.0000	0.0000
2026/06/11	R202	06/08/2026		Bond Future	302.2415	302.2415	302.1068	302.1068	0.045	0.0000	0.0000
2026/06/11	R202	06/08/2026	278.86 Call	Bond Future	23381.5100	23.3815	23246.7600	23.2468	0.576	0.0000	0.0000
2026/06/11	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R202	05/11/2026		Bond Future	307.9397	307.9397	307.8004	307.8004	0.045	0.0000	0.0000
2026/06/11	R202	05/11/2026	280.46 Call	Bond Future	27479.6600	27.4797	27340.4300	27.3404	0.507	0.0000	0.0000
2026/06/11	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R202	04/02/2027		Bond Future	308.4308	308.4308	308.2868	308.2868	0.047	0.0000	0.0000
2026/06/11	R202	04/02/2027	294.73 Call	Bond Future	13700.7800	13.7008	13556.8200	13.5568	1.051	0.0000	0.0000
2026/06/11	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R202	06/05/2027		Bond Future	314.4813	314.4813	314.3349	314.3349	0.047	0.0000	0.0000
2026/06/11	R202	06/05/2027	306.99 Call	Bond Future	7491.3300	7.4913	7344.8500	7.3449	1.955	0.0000	0.0000
2026/06/11	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R202	05/08/2027		Bond Future	314.7567	314.7567	314.6069	314.6069	0.048	0.0000	0.0000
2026/06/11	R202	05/08/2027	312.97 Call	Bond Future	1786.7100	1.7867	1636.8900	1.6369	8.385	0.0000	0.0000
2026/06/11	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R209	06/08/2026		Bond Future	8.8233	85.8042	8.7659	86.1328	0.651	0.0000	0.0000
2026/06/11	R209	06/08/2026	11.39 Call	Bond Future	13142.5100	13.1425	13469.8300	13.4698	2.491	0.0000	0.0000
2026/06/11	R209	06/08/2026	11.39 Put	Bond Future	4.7800	0.0048	3.5500	0.0036	25.732	0.0000	0.0000
2026/06/11	R209	05/11/2026		Bond Future	8.8669	84.2500	8.8074	84.5841	0.671	0.0000	0.0000
2026/06/11	R209	05/11/2026	10.32 Call	Bond Future	8127.2700	8.1273	8416.5700	8.4166	3.560	0.0000	0.0000
2026/06/11	R209	05/11/2026	10.32 Put	Bond Future	464.3500	0.4644	419.5300	0.4195	9.652	0.0000	0.0000
2026/06/11	R209	04/02/2027		Bond Future	8.9043	85.8913	8.8426	86.2316	0.692	0.0000	0.0000
2026/06/11	R209	04/02/2027	9.28 Call	Bond Future	3985.9100	3.9859	4196.9800	4.1970	5.295	0.0000	0.0000
2026/06/11	R209	04/02/2027	9.28 Put	Bond Future	1949.6300	1.9496	1820.4200	1.8204	6.627	0.0000	0.0000
2026/06/11	R209	04/02/2027	8.96 Call	Bond Future	2892.4000	2.8924	3071.6300	3.0716	6.197	0.0000	0.0000
2026/06/11	R209	04/02/2027	8.96 Put	Bond Future	2586.3300	2.5863	2425.2800	2.4253	6.227	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	
2026/06/11	R209	04/02/2027	8.03 Put	Bond Future	5862.4100	5.8624	5601.5000	5.6015	4.451	0.0000	0.0000
2026/06/11	R209	04/02/2027	8.03 Call	Bond Future	869.9700	0.8700	949.3400	0.9493	9.123	0.0000	0.0000
2026/06/11	R209	06/05/2027	9.32 Call	Bond Future	4253.2400	4.2532	4465.9100	4.4659	5.000	0.0000	0.0000
2026/06/11	R209	06/05/2027	9.32 Put	Bond Future	2255.6200	2.2556	2121.3000	2.1213	5.955	0.0000	0.0000
2026/06/11	R209	06/05/2027	8.25 Put	Bond Future	5235.2000	5.2352	4995.9000	4.9959	4.571	0.0000	0.0000
2026/06/11	R209	06/05/2027	8.25 Call	Bond Future	1375.5200	1.3755	1483.2100	1.4832	7.829	0.0000	0.0000
2026/06/11	R209	06/05/2027		Bond Future	8.9445	84.4044	8.8804	84.7514	0.716	0.0000	0.0000
2026/06/11	R209	06/05/2027	8.41 Call	Bond Future	1669.9800	1.6700	1793.4600	1.7935	7.394	0.0000	0.0000
2026/06/11	R209	06/05/2027	8.41 Put	Bond Future	4620.9800	4.6210	4397.4700	4.3975	4.837	0.0000	0.0000
2026/06/11	R209	05/08/2027		Bond Future	8.9994	85.9902	8.9327	86.3443	0.742	0.0000	0.0000
2026/06/11	R209	05/08/2027	8.87 Call	Bond Future	2908.4200	2.9084	3079.3700	3.0794	5.878	0.0000	0.0000
2026/06/11	R209	05/08/2027	8.87 Put	Bond Future	3596.8200	3.5968	3413.7100	3.4137	5.091	0.0000	0.0000
2026/06/11	R210	06/08/2026		Bond Future	268.0556	268.0556	268.2840	268.2840	0.085	0.0000	0.0000
2026/06/11	R210	06/08/2026	259.84 Call	Bond Future	8215.6300	8.2156	8444.0000	8.4440	2.780	0.0000	0.0000
2026/06/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R210	05/11/2026		Bond Future	269.5396	269.5396	269.7703	269.7703	0.086	0.0000	0.0000
2026/06/11	R210	05/11/2026	253.33 Call	Bond Future	16209.5900	16.2096	16440.2900	16.4403	1.423	0.0000	0.0000
2026/06/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R210	04/02/2027		Bond Future	274.8523	274.8523	275.0866	275.0866	0.085	0.0000	0.0000
2026/06/11	R210	04/02/2027	266.03 Call	Bond Future	8822.3000	8.8223	9056.5700	9.0566	2.655	0.0000	0.0000
2026/06/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R210	06/05/2027		Bond Future	276.5902	276.5902	276.8282	276.8282	0.086	0.0000	0.0000
2026/06/11	R210	06/05/2027	271.13 Call	Bond Future	5460.2100	5.4602	5698.2100	5.6982	4.359	0.0000	0.0000
2026/06/11	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R210	05/08/2027		Bond Future	281.8552	281.8552	282.0994	282.0994	0.087	0.0000	0.0000
2026/06/11	R210	05/08/2027	276.01 Call	Bond Future	5845.2100	5.8452	6089.3800	6.0894	4.177	0.0000	0.0000
2026/06/11	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R213	06/08/2026		Bond Future	8.2288	98.5443	8.1808	98.7188	0.584	0.0000	0.0000
2026/06/11	R213	06/08/2026	9.69 Call	Bond Future	5172.5100	5.1725	5339.0400	5.3390	3.220	0.0000	0.0000
2026/06/11	R213	06/08/2026	9.69 Put	Bond Future	44.3100	0.0443	36.3800	0.0364	17.897	0.0000	0.0000
2026/06/11	R213	05/11/2026		Bond Future	8.2720	96.8276	8.2209	97.0047	0.618	0.0000	0.0000
2026/06/11	R213	05/11/2026	8.75 Call	Bond Future	2388.5300	2.3885	2506.9300	2.5069	4.957	0.0000	0.0000
2026/06/11	R213	05/11/2026	8.75 Put	Bond Future	750.3100	0.7503	691.6100	0.6916	7.823	0.0000	0.0000
2026/06/11	R213	04/02/2027		Bond Future	8.3045	98.7137	8.2498	98.8939	0.658	0.0000	0.0000
2026/06/11	R213	04/02/2027	8.14 Call	Bond Future	1228.7200	1.2287	1308.3200	1.3083	6.478	0.0000	0.0000
2026/06/11	R213	04/02/2027	8.14 Put	Bond Future	1771.8900	1.7719	1671.3400	1.6713	5.675	0.0000	0.0000
2026/06/11	R213	06/05/2027	9.25 Call	Bond Future	3610.6500	3.6107	3743.8900	3.7439	3.690	0.0000	0.0000
2026/06/11	R213	06/05/2027	9.25 Put	Bond Future	807.2100	0.8072	756.6700	0.7567	6.261	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	
2026/06/11	R213	06/05/2027	8.13 Put	Bond Future	1926.8900	1.9269	1823.9400	1.8239	5.343	0.0000	0.0000
2026/06/11	R213	06/05/2027	8.13 Call	Bond Future	1282.8900	1.2829	1363.7200	1.3637	6.301	0.0000	0.0000
2026/06/11	R213	06/05/2027		Bond Future	8.3355	97.0740	8.2767	97.2577	0.706	0.0000	0.0000
2026/06/11	R213	06/05/2027	7.56 Call	Bond Future	605.0000	0.6050	653.6400	0.6536	8.040	0.0000	0.0000
2026/06/11	R213	06/05/2027	7.56 Put	Bond Future	3063.2500	3.0633	2928.1100	2.9281	4.412	0.0000	0.0000
2026/06/11	R213	05/08/2027		Bond Future	8.3958	98.8986	8.3320	99.0864	0.760	0.0000	0.0000
2026/06/11	R213	05/08/2027	8.27 Call	Bond Future	1494.8700	1.4949	1583.4200	1.5834	5.924	0.0000	0.0000
2026/06/11	R213	05/08/2027	8.27 Put	Bond Future	1865.7900	1.8658	1766.5500	1.7666	5.319	0.0000	0.0000
2026/06/11	R213	05/08/2027	8.58 Call	Bond Future	2035.8700	2.0359	2140.1200	2.1401	5.121	0.0000	0.0000
2026/06/11	R213	05/08/2027	8.58 Put	Bond Future	1495.9800	1.4960	1412.4400	1.4124	5.584	0.0000	0.0000
2026/06/11	R213	05/08/2027	7.95 Put	Bond Future	2365.4500	2.3655	2248.8400	2.2488	4.930	0.0000	0.0000
2026/06/11	R213	05/08/2027	7.95 Call	Bond Future	1043.1500	1.0432	1114.3300	1.1143	6.824	0.0000	0.0000
2026/06/11	R214	06/08/2026		Bond Future	9.2540	81.1264	9.2069	81.4409	0.508	0.0000	0.0000
2026/06/11	R214	06/08/2026	11.97 Call	Bond Future	15504.3400	15.5043	15817.9500	15.8180	2.023	0.0000	0.0000
2026/06/11	R214	06/08/2026	11.97 Put	Bond Future	3.7200	0.0037	2.8300	0.0028	23.925	0.0000	0.0000
2026/06/11	R214	05/11/2026		Bond Future	9.3021	79.3391	9.2537	79.6590	0.520	0.0000	0.0000
2026/06/11	R214	05/11/2026	10.97 Call	Bond Future	10453.6500	10.4537	10735.9300	10.7359	2.700	0.0000	0.0000
2026/06/11	R214	05/11/2026	10.97 Put	Bond Future	465.6300	0.4656	428.0200	0.4280	8.077	0.0000	0.0000
2026/06/11	R214	04/02/2027		Bond Future	9.3463	80.8847	9.2964	81.2104	0.534	0.0000	0.0000
2026/06/11	R214	04/02/2027	9.90 Call	Bond Future	5541.1100	5.5411	5756.0700	5.7561	3.879	0.0000	0.0000
2026/06/11	R214	04/02/2027	9.90 Put	Bond Future	2047.9300	2.0479	1937.1500	1.9372	5.409	0.0000	0.0000
2026/06/11	R214	06/05/2027		Bond Future	9.3893	79.1530	9.3378	79.4852	0.548	0.0000	0.0000
2026/06/11	R214	06/05/2027	8.88 Call	Bond Future	2166.4200	2.1664	2288.3200	2.2883	5.627	0.0000	0.0000
2026/06/11	R214	06/05/2027	8.88 Put	Bond Future	5543.9900	5.5440	5333.7400	5.3337	3.792	0.0000	0.0000
2026/06/11	R214	05/08/2027		Bond Future	9.4440	80.6404	9.3909	80.9793	0.563	0.0000	0.0000
2026/06/11	R214	05/08/2027	9.32 Call	Bond Future	3645.5700	3.6456	3810.3400	3.8103	4.520	0.0000	0.0000
2026/06/11	R214	05/08/2027	9.32 Put	Bond Future	4439.6700	4.4397	4265.5300	4.2655	3.922	0.0000	0.0000
2026/06/11	R248	06/08/2026	9.00 Call	Bond Future	1203.8300	1.2038	1346.1300	1.3461	11.821	0.0000	0.0000
2026/06/11	R248	06/08/2026	9.00 Put	Bond Future	3850.1500	3.8502	3529.0400	3.5290	8.340	0.0000	0.0000
2026/06/11	R248	06/08/2026	10.00 Call	Bond Future	6618.0600	6.6181	6990.9000	6.9909	5.634	0.0000	0.0000
2026/06/11	R248	06/08/2026	10.00 Put	Bond Future	650.6700	0.6507	560.1000	0.5601	13.919	0.0000	0.0000
2026/06/11	R248	06/08/2026		Bond Future	9.2918	98.9068	9.2398	99.3702	0.560	0.0000	0.0000
2026/06/11	R248	06/08/2026	12.37 Call	Bond Future	22060.4100	22.0604	22523.0800	22.5231	2.097	0.0000	0.0000
2026/06/11	R248	06/08/2026	12.37 Put	Bond Future	2.8500	0.0029	2.1100	0.0021	25.965	0.0000	0.0000
2026/06/11	R248	05/11/2026		Bond Future	9.3366	96.3090	9.2831	96.7804	0.572	0.0000	0.0000
2026/06/11	R248	05/11/2026	11.31 Call	Bond Future	15578.1000	15.5781	16005.7600	16.0058	2.745	0.0000	0.0000
2026/06/11	R248	05/11/2026	11.31 Put	Bond Future	493.8600	0.4939	450.1100	0.4501	8.859	0.0000	0.0000
2026/06/11	R248	04/02/2027		Bond Future	9.3777	98.1852	9.3227	98.6654	0.586	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	
2026/06/11	R248	04/02/2027	10.11 Call	Bond Future	8437.6600	8.4377	8774.5900	8.7746	3.993	0.0000	0.0000
2026/06/11	R248	04/02/2027	10.11 Put	Bond Future	2392.6900	2.3927	2249.3900	2.2494	5.989	0.0000	0.0000
2026/06/11	R248	06/05/2027		Bond Future	9.4173	95.6467	9.3608	96.1363	0.600	0.0000	0.0000
2026/06/11	R248	06/05/2027	9.05 Call	Bond Future	3416.0600	3.4161	3618.0700	3.6181	5.914	0.0000	0.0000
2026/06/11	R248	06/05/2027	9.05 Put	Bond Future	6669.0700	6.6691	6381.5000	6.3815	4.312	0.0000	0.0000
2026/06/11	R248	05/08/2027		Bond Future	9.4674	97.4436	9.4091	97.9430	0.616	0.0000	0.0000
2026/06/11	R248	05/08/2027	9.37 Call	Bond Future	5031.1300	5.0311	5279.6900	5.2797	4.940	0.0000	0.0000
2026/06/11	R248	05/08/2027	9.37 Put	Bond Future	5867.8700	5.8679	5617.0400	5.6170	4.275	0.0000	0.0000
2026/06/11	R2R9	06/08/2026		Bond Future	9.1586	108.8928	9.1163	109.2176	0.461	0.0000	0.0000
2026/06/11	R2R9	06/08/2026	101.74 Call	Bond Future	95773.3100	95.7733	96098.1000	96.0981	0.339	0.0000	0.0000
2026/06/11	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R2R9	05/11/2026		Bond Future	9.2108	105.9406	9.1672	106.2707	0.474	0.0000	0.0000
2026/06/11	R2R9	05/11/2026	98.56 Call	Bond Future	94970.5300	94.9705	95300.6700	95.3007	0.348	0.0000	0.0000
2026/06/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R2R9	04/02/2027		Bond Future	9.2576	108.0047	9.2124	108.3408	0.488	0.0000	0.0000
2026/06/11	R2R9	04/02/2027	9.89 Call	Bond Future	6707.6700	6.7077	6934.2600	6.9343	3.378	0.0000	0.0000
2026/06/11	R2R9	04/02/2027	9.89 Put	Bond Future	2155.5300	2.1555	2046.0400	2.0460	5.079	0.0000	0.0000
2026/06/11	R2R9	06/05/2027		Bond Future	9.3073	105.1181	9.2604	105.4609	0.503	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	8.83 Call	Bond Future	2505.8300	2.5058	2632.6200	2.6326	5.060	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	8.83 Put	Bond Future	6073.1900	6.0732	5857.2100	5.8572	3.556	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	9.64 Call	Bond Future	5608.4300	5.6084	5812.4500	5.8125	3.638	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	9.64 Put	Bond Future	3218.1700	3.2182	3079.4200	3.0794	4.311	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	8.94 Put	Bond Future	5565.0600	5.5651	5360.0200	5.3600	3.684	0.0000	0.0000
2026/06/11	R2R9	06/05/2027	8.94 Call	Bond Future	2834.7400	2.8347	2972.4700	2.9725	4.859	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.68 Call	Bond Future	5861.8400	5.8618	6066.6100	6.0666	3.493	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.68 Put	Bond Future	3679.0700	3.6791	3534.0200	3.5340	3.943	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	8.90 Put	Bond Future	6364.4400	6.3644	6150.7300	6.1507	3.358	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	8.90 Call	Bond Future	2911.2200	2.9112	3047.3300	3.0473	4.675	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.53 Call	Bond Future	5205.2900	5.2053	5397.9600	5.3980	3.701	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.53 Put	Bond Future	4073.8400	4.0738	3916.6900	3.9167	3.858	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	8.82 Put	Bond Future	6741.4700	6.7415	6520.4800	6.5205	3.278	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	8.82 Call	Bond Future	2685.8900	2.6859	2814.7200	2.8147	4.797	0.0000	0.0000
2026/06/11	R2R9	05/08/2027		Bond Future	9.3709	107.0919	9.3223	107.4417	0.520	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.26 Call	Bond Future	4114.6000	4.1146	4283.7900	4.2838	4.112	0.0000	0.0000
2026/06/11	R2R9	05/08/2027	9.26 Put	Bond Future	4914.0400	4.9140	4733.4100	4.7334	3.676	0.0000	0.0000
2026/06/11	R4R2	06/08/2026		Bond Future	9.3539	109.9533	9.3015	110.4004	0.560	0.0000	0.0000
2026/06/11	R4R2	06/08/2026	102.06 Call	Bond Future	96536.0500	96.5361	96983.1700	96.9832	0.463	0.0000	0.0000
2026/06/11	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	
2026/06/11	R4R2	05/11/2026		Bond Future	9.4074	106.8948	9.3533	107.3495	0.574	0.0000	0.0000
2026/06/11	R4R2	05/11/2026	98.76 Call	Bond Future	95672.2100	95.6722	96126.9600	96.1270	0.475	0.0000	0.0000
2026/06/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	R4R2	04/02/2027		Bond Future	9.4558	108.9775	9.4001	109.4407	0.590	0.0000	0.0000
2026/06/11	R4R2	04/02/2027	10.13 Call	Bond Future	7790.0500	7.7901	8107.8800	8.1079	4.080	0.0000	0.0000
2026/06/11	R4R2	04/02/2027	10.13 Put	Bond Future	2420.9600	2.4210	2275.5900	2.2756	6.005	0.0000	0.0000
2026/06/11	R4R2	06/05/2027		Bond Future	9.5070	105.9837	9.4493	106.4560	0.607	0.0000	0.0000
2026/06/11	R4R2	06/05/2027	9.00 Call	Bond Future	2794.2600	2.7943	2969.1800	2.9692	6.260	0.0000	0.0000
2026/06/11	R4R2	06/05/2027	9.00 Put	Bond Future	7054.9300	7.0549	6757.5800	6.7576	4.215	0.0000	0.0000
2026/06/11	R4R2	05/08/2027		Bond Future	9.5707	107.9736	9.5109	108.4554	0.624	0.0000	0.0000
2026/06/11	R4R2	05/08/2027	9.44 Call	Bond Future	4651.4900	4.6515	4885.6400	4.8856	5.034	0.0000	0.0000
2026/06/11	R4R2	05/08/2027	9.44 Put	Bond Future	5709.2700	5.7093	5461.6000	5.4616	4.338	0.0000	0.0000
2026/06/11	RR87	06/08/2026		Bond Future	7.3154	100.8521	7.2645	100.8701	0.696	0.0000	0.0000
2026/06/11	RR87	06/08/2026	6.53 Call	Bond Future	0.5840	0.0006	0.8226	0.0008	40.851	0.0000	0.0000
2026/06/11	RR87	06/08/2026	6.53 Put	Bond Future	278.3640	0.2784	260.6326	0.2606	6.370	0.0000	0.0000
2026/06/11	RR87	05/11/2026		Bond Future	6.6798	102.7292	6.5256	102.7469	2.310	0.0000	0.0000
2026/06/11	RR87	05/11/2026	5.27 Call	Bond Future	0.3086	0.0003	0.5982	0.0006	93.827	0.0000	0.0000
2026/06/11	RR87	05/11/2026	5.27 Put	Bond Future	162.0386	0.1620	144.6482	0.1446	10.732	0.0000	0.0000
2026/06/11	RR88	06/08/2026		Bond Future	7.7120	104.2393	7.6711	104.2881	0.531	0.0000	0.0000
2026/06/11	RR88	06/08/2026	6.79 Call	Bond Future	1.5092	0.0015	1.9149	0.0019	26.884	0.0000	0.0000
2026/06/11	RR88	06/08/2026	6.79 Put	Bond Future	1109.0392	1.1090	1060.5649	1.0606	4.371	0.0000	0.0000
2026/06/11	RR88	05/11/2026		Bond Future	7.7286	105.5314	7.6786	105.5834	0.647	0.0000	0.0000
2026/06/11	RR88	05/11/2026	6.71 Call	Bond Future	14.1541	0.0142	16.8180	0.0168	18.821	0.0000	0.0000
2026/06/11	RR88	05/11/2026	6.71 Put	Bond Future	1079.7641	1.0798	1030.4280	1.0304	4.569	0.0000	0.0000
2026/06/11	RR88	04/02/2027		Bond Future	7.6802	103.7337	7.6154	103.7879	0.843	0.0000	0.0000
2026/06/11	RR88	04/02/2027	7.78 Call	Bond Future	381.4918	0.3815	410.8167	0.4108	7.687	0.0000	0.0000
2026/06/11	RR88	04/02/2027	7.78 Put	Bond Future	297.9618	0.2980	273.0467	0.2730	8.362	0.0000	0.0000
2026/06/11	RR88	06/05/2027		Bond Future	7.6161	105.7450	7.5237	105.8004	1.213	0.0000	0.0000
2026/06/11	RR88	06/05/2027	7.89 Call	Bond Future	378.6459	0.3786	411.7600	0.4118	8.745	0.0000	0.0000
2026/06/11	RR88	06/05/2027	7.89 Put	Bond Future	214.8259	0.2148	192.5500	0.1926	10.369	0.0000	0.0000
2026/06/11	RR88	05/08/2027		Bond Future	7.6246	102.4257	7.4664	102.4828	2.075	0.0000	0.0000
2026/06/11	RR88	05/08/2027	8.07 Call	Bond Future	288.5882	0.2886	325.3918	0.3254	12.753	0.0000	0.0000
2026/06/11	RR88	05/08/2027	8.07 Put	Bond Future	128.2782	0.1283	108.0318	0.1080	15.783	0.0000	0.0000
2026/06/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/11	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
2026/06/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

**Total**

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