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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/06/2026 TO 12/06/2026

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
2026/06/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/12	2029	06/08/2026		Bond Future	150.9629	150.9629	151.0150	0.035	0.0000	0.0000
2026/06/12	2029	06/08/2026	144.10 Call	Bond Future	6862.9400	6.8629	6915.0400	0.759	0.0000	0.0000
2026/06/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2029	05/11/2026		Bond Future	152.3094	152.3094	152.3545	0.030	0.0000	0.0000
2026/06/12	2029	05/11/2026	147.56 Call	Bond Future	4749.3900	4.7494	4794.5000	0.950	0.0000	0.0000
2026/06/12	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	
2026/06/12	2029	04/02/2027		Bond Future	155.3108	155.3108	155.2153	155.2153	0.062	0.0000	0.0000
2026/06/12	2029	04/02/2027	149.72 Call	Bond Future	5590.7800	5.5908	5495.2500	5.4953	1.709	0.0000	0.0000
2026/06/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2029	06/05/2027		Bond Future	156.8233	156.8233	156.7789	156.7789	0.028	0.0000	0.0000
2026/06/12	2029	06/05/2027	153.32 Call	Bond Future	3503.3300	3.5033	3458.9000	3.4589	1.268	0.0000	0.0000
2026/06/12	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2029	05/08/2027		Bond Future	159.8101	159.8101	159.9734	159.9734	0.102	0.0000	0.0000
2026/06/12	2029	05/08/2027	156.72 Call	Bond Future	3090.0800	3.0901	3253.4200	3.2534	5.286	0.0000	0.0000
2026/06/12	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2030	06/08/2026	7.21 Put	Bond Future	2531.9000	2.5319	2381.9800	2.3820	5.921	0.0000	0.0000
2026/06/12	2030	06/08/2026	7.21 Call	Bond Future	34.6600	0.0347	42.3600	0.0424	22.216	0.0000	0.0000
2026/06/12	2030	06/08/2026	7.71 Put	Bond Future	1236.3600	1.2364	1119.0600	1.1191	9.488	0.0000	0.0000
2026/06/12	2030	06/08/2026	7.71 Call	Bond Future	257.6000	0.2576	297.9200	0.2979	15.652	0.0000	0.0000
2026/06/12	2030	06/08/2026	8.06 Call	Bond Future	712.8500	0.7129	791.5600	0.7916	11.042	0.0000	0.0000
2026/06/12	2030	06/08/2026	8.06 Put	Bond Future	645.1500	0.6452	566.2400	0.5662	12.231	0.0000	0.0000
2026/06/12	2030	06/08/2026		Bond Future	8.0372	100.1454	7.9843	100.3030	0.659	0.0000	0.0000
2026/06/12	2030	06/08/2026	9.22 Call	Bond Future	3497.1100	3.4971	3644.2400	3.6442	4.207	0.0000	0.0000
2026/06/12	2030	06/08/2026	9.22 Put	Bond Future	55.4400	0.0554	44.9500	0.0450	18.921	0.0000	0.0000
2026/06/12	2030	05/11/2026		Bond Future	8.0676	102.0093	8.0120	102.1645	0.689	0.0000	0.0000
2026/06/12	2030	05/11/2026	8.39 Call	Bond Future	1576.6700	1.5767	1673.5600	1.6736	6.145	0.0000	0.0000
2026/06/12	2030	05/11/2026	8.39 Put	Bond Future	682.8200	0.6828	624.5100	0.6245	8.540	0.0000	0.0000
2026/06/12	2030	04/02/2027		Bond Future	8.0797	99.9881	8.0554	100.0513	0.301	0.0000	0.0000
2026/06/12	2030	04/02/2027	7.82 Call	Bond Future	788.7000	0.7887	812.5000	0.8125	3.018	0.0000	0.0000
2026/06/12	2030	04/02/2027	7.82 Put	Bond Future	1465.6000	1.4656	1426.2300	1.4262	2.686	0.0000	0.0000
2026/06/12	2030	06/05/2027		Bond Future	8.1098	101.9268	8.0678	102.0275	0.517	0.0000	0.0000
2026/06/12	2030	06/05/2027	7.27 Call	Bond Future	376.2100	0.3762	399.2300	0.3992	6.119	0.0000	0.0000
2026/06/12	2030	06/05/2027	7.27 Put	Bond Future	2416.5500	2.4166	2338.8400	2.3388	3.216	0.0000	0.0000
2026/06/12	2030	05/08/2027		Bond Future	8.1824	99.8341	8.0726	100.0750	1.341	0.0000	0.0000
2026/06/12	2030	05/08/2027	8.11 Call	Bond Future	1126.7300	1.1267	1245.9600	1.2460	10.582	0.0000	0.0000
2026/06/12	2030	05/08/2027	8.11 Put	Bond Future	1285.4700	1.2855	1163.8300	1.1638	9.463	0.0000	0.0000
2026/06/12	2031	06/08/2026		Bond Future	116.6264	116.6264	116.7343	116.7343	0.093	0.0000	0.0000
2026/06/12	2031	06/08/2026	113.81 Call	Bond Future	2853.8700	2.8539	2955.1600	2.9552	3.549	0.0000	0.0000
2026/06/12	2031	06/08/2026	113.81 Put	Bond Future	37.4600	0.0375	30.8500	0.0309	17.645	0.0000	0.0000
2026/06/12	2031	05/11/2026		Bond Future	118.8248	118.8248	118.9285	118.9285	0.087	0.0000	0.0000
2026/06/12	2031	05/11/2026	111.49 Call	Bond Future	7335.6600	7.3357	7439.2400	7.4392	1.412	0.0000	0.0000
2026/06/12	2031	05/11/2026	111.49 Put	Bond Future	0.8500	0.0009	0.7000	0.0007	17.647	0.0000	0.0000
2026/06/12	2031	04/02/2027		Bond Future	118.6683	118.6683	118.6636	118.6636	0.004	0.0000	0.0000
2026/06/12	2031	04/02/2027	116.18 Call	Bond Future	2795.1500	2.7952	2789.6900	2.7897	0.195	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	
2026/06/12	2031	04/02/2027	116.18 Put	Bond Future	306.8800	0.3069	306.1100	0.3061	0.251	0.0000	0.0000
2026/06/12	2031	06/05/2027		Bond Future	120.9962	120.9962	121.0331	121.0331	0.031	0.0000	0.0000
2026/06/12	2031	06/05/2027	116.87 Call	Bond Future	4246.3000	4.2463	4279.4500	4.2795	0.781	0.0000	0.0000
2026/06/12	2031	06/05/2027	116.87 Put	Bond Future	120.1300	0.1201	116.3300	0.1163	3.163	0.0000	0.0000
2026/06/12	2031	05/08/2027		Bond Future	120.7416	120.7416	120.9407	120.9407	0.165	0.0000	0.0000
2026/06/12	2031	05/08/2027	121.41 Call	Bond Future	998.5900	0.9986	1083.9100	1.0839	8.544	0.0000	0.0000
2026/06/12	2031	05/08/2027	121.41 Put	Bond Future	1667.0100	1.6670	1553.2600	1.5533	6.824	0.0000	0.0000
2026/06/12	2032	06/08/2026		Bond Future	8.3175	102.7052	8.2654	102.9358	0.626	0.0000	0.0000
2026/06/12	2032	06/08/2026	10.12 Call	Bond Future	7613.5100	7.6135	7838.8300	7.8388	2.959	0.0000	0.0000
2026/06/12	2032	06/08/2026	10.12 Put	Bond Future	25.6900	0.0257	20.4300	0.0204	20.475	0.0000	0.0000
2026/06/12	2032	05/11/2026		Bond Future	8.3573	100.4565	8.3035	100.6860	0.644	0.0000	0.0000
2026/06/12	2032	05/11/2026	9.16 Call	Bond Future	3983.2500	3.9833	4157.4200	4.1574	4.373	0.0000	0.0000
2026/06/12	2032	05/11/2026	9.16 Put	Bond Future	637.2800	0.6373	581.9600	0.5820	8.681	0.0000	0.0000
2026/06/12	2032	04/02/2027		Bond Future	8.3868	102.4132	8.3528	102.5524	0.405	0.0000	0.0000
2026/06/12	2032	04/02/2027	8.48 Call	Bond Future	2142.9000	2.1429	2214.8400	2.2148	3.357	0.0000	0.0000
2026/06/12	2032	04/02/2027	8.48 Put	Bond Future	1762.2800	1.7623	1695.0500	1.6951	3.815	0.0000	0.0000
2026/06/12	2032	06/05/2027		Bond Future	8.4204	100.2381	8.3751	100.4160	0.538	0.0000	0.0000
2026/06/12	2032	06/05/2027	7.80 Call	Bond Future	1004.0100	1.0040	1059.3400	1.0593	5.511	0.0000	0.0000
2026/06/12	2032	06/05/2027	7.80 Put	Bond Future	3476.6600	3.4767	3354.0400	3.3540	3.527	0.0000	0.0000
2026/06/12	2032	05/08/2027		Bond Future	8.4780	102.1214	8.3931	102.4408	1.002	0.0000	0.0000
2026/06/12	2032	05/08/2027	8.42 Call	Bond Future	2086.4900	2.0865	2245.6600	2.2457	7.629	0.0000	0.0000
2026/06/12	2032	05/08/2027	8.42 Put	Bond Future	2304.4600	2.3045	2144.2300	2.1442	6.953	0.0000	0.0000
2026/06/12	2033	06/08/2026		Bond Future	147.5628	147.5628	147.5311	147.5311	0.022	0.0000	0.0000
2026/06/12	2033	06/08/2026	134.25 Call	Bond Future	13312.8400	13.3128	13281.0700	13.2811	0.239	0.0000	0.0000
2026/06/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2033	05/11/2026		Bond Future	148.7421	148.7421	148.7020	148.7020	0.027	0.0000	0.0000
2026/06/12	2033	05/11/2026	137.26 Call	Bond Future	11482.1100	11.4821	11442.0400	11.4420	0.349	0.0000	0.0000
2026/06/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2033	04/02/2027		Bond Future	151.6732	151.6732	151.4942	151.4942	0.118	0.0000	0.0000
2026/06/12	2033	04/02/2027	142.71 Call	Bond Future	8963.1500	8.9632	8784.2400	8.7842	1.996	0.0000	0.0000
2026/06/12	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2033	06/05/2027		Bond Future	153.0091	153.0091	152.8784	152.8784	0.085	0.0000	0.0000
2026/06/12	2033	06/05/2027	151.21 Call	Bond Future	1799.1100	1.7991	1668.4000	1.6684	7.265	0.0000	0.0000
2026/06/12	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2033	05/08/2027		Bond Future	155.9233	155.9233	155.9934	155.9934	0.045	0.0000	0.0000
2026/06/12	2033	05/08/2027	153.15 Call	Bond Future	2773.3300	2.7733	2843.4300	2.8434	2.528	0.0000	0.0000
2026/06/12	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	
2026/06/12	2037	06/08/2026	9.30 Call	Bond Future	3334.8200	3.3348	3573.8800	3.5739	7.169	0.0000	0.0000
2026/06/12	2037	06/08/2026	9.30 Put	Bond Future	782.1200	0.7821	679.4400	0.6794	13.128	0.0000	0.0000
2026/06/12	2037	06/08/2026	11.30 Call	Bond Future	14218.5900	14.2186	14558.5500	14.5586	2.391	0.0000	0.0000
2026/06/12	2037	06/08/2026	11.30 Put	Bond Future	7.3800	0.0074	5.6000	0.0056	24.119	0.0000	0.0000
2026/06/12	2037	06/08/2026	10.70 Call	Bond Future	10975.6400	10.9756	11308.2100	11.3082	3.030	0.0000	0.0000
2026/06/12	2037	06/08/2026	10.70 Put	Bond Future	47.1300	0.0471	37.9600	0.0380	19.457	0.0000	0.0000
2026/06/12	2037	06/08/2026	10.02 Put	Bond Future	182.7100	0.1827	152.0100	0.1520	16.803	0.0000	0.0000
2026/06/12	2037	06/08/2026	10.02 Call	Bond Future	7173.6300	7.1736	7484.6700	7.4847	4.336	0.0000	0.0000
2026/06/12	2037	06/08/2026		Bond Future	8.9061	97.5437	8.8544	97.8854	0.580	0.0000	0.0000
2026/06/12	2037	06/08/2026	11.71 Call	Bond Future	16358.3900	16.3584	16699.6700	16.6997	2.086	0.0000	0.0000
2026/06/12	2037	06/08/2026	11.71 Put	Bond Future	1.6700	0.0017	1.2100	0.0012	27.545	0.0000	0.0000
2026/06/12	2037	05/11/2026		Bond Future	8.9500	99.3591	8.8972	99.7020	0.590	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.62 Call	Bond Future	10469.0100	10.4690	10774.6800	10.7747	2.920	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.62 Put	Bond Future	407.5100	0.4075	370.2700	0.3703	9.138	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.83 Call	Bond Future	11540.7700	11.5408	11853.8900	11.8539	2.713	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.83 Put	Bond Future	314.9700	0.3150	285.1800	0.2852	9.458	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.23 Call	Bond Future	8454.0900	8.4541	8743.3400	8.7433	3.421	0.0000	0.0000
2026/06/12	2037	05/11/2026	10.23 Put	Bond Future	612.1800	0.6122	558.5200	0.5585	8.765	0.0000	0.0000
2026/06/12	2037	05/11/2026	9.46 Put	Bond Future	1432.1400	1.4321	1321.5000	1.3215	7.726	0.0000	0.0000
2026/06/12	2037	05/11/2026	9.46 Call	Bond Future	4662.8500	4.6629	4895.1200	4.8951	4.981	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.81 Call	Bond Future	6542.7300	6.5427	6726.7700	6.7268	2.813	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.81 Put	Bond Future	1496.6900	1.4967	1423.9500	1.4240	4.860	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.31 Call	Bond Future	4337.2400	4.3372	4490.1000	4.4901	3.524	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.31 Put	Bond Future	2317.8900	2.3179	2213.9700	2.2140	4.483	0.0000	0.0000
2026/06/12	2037	04/02/2027	8.44 Put	Bond Future	5127.4700	5.1275	4951.7800	4.9518	3.426	0.0000	0.0000
2026/06/12	2037	04/02/2027	8.44 Call	Bond Future	1556.9400	1.5569	1638.0300	1.6380	5.208	0.0000	0.0000
2026/06/12	2037	04/02/2027		Bond Future	8.9881	97.0359	8.9478	97.2927	0.448	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.51 Call	Bond Future	5188.5900	5.1886	5355.1000	5.3551	3.209	0.0000	0.0000
2026/06/12	2037	04/02/2027	9.51 Put	Bond Future	1942.8400	1.9428	1852.5700	1.8526	4.646	0.0000	0.0000
2026/06/12	2037	06/05/2027		Bond Future	9.0340	98.9174	8.9864	99.2146	0.526	0.0000	0.0000
2026/06/12	2037	06/05/2027	8.58 Call	Bond Future	2118.6100	2.1186	2229.3100	2.2293	5.225	0.0000	0.0000
2026/06/12	2037	06/05/2027	8.58 Put	Bond Future	5006.7500	5.0068	4820.2200	4.8202	3.726	0.0000	0.0000
2026/06/12	2037	05/08/2027		Bond Future	9.0962	96.5172	9.0247	96.9548	0.786	0.0000	0.0000
2026/06/12	2037	05/08/2027	9.05 Call	Bond Future	3613.1700	3.6132	3834.8200	3.8348	6.135	0.0000	0.0000
2026/06/12	2037	05/08/2027	9.05 Put	Bond Future	3895.7600	3.8958	3679.7900	3.6798	5.544	0.0000	0.0000
2026/06/12	2038	06/08/2026		Bond Future	161.8203	161.8203	162.1585	162.1585	0.209	0.0000	0.0000
2026/06/12	2038	06/08/2026	144.72 Call	Bond Future	17100.2800	17.1003	17438.5200	17.4385	1.978	0.0000	0.0000
2026/06/12	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	
2026/06/12	2038	05/11/2026		Bond Future	164.8705	164.8705	165.2066	165.2066	0.204	0.0000	0.0000
2026/06/12	2038	05/11/2026	146.31 Call	Bond Future	18560.4600	18.5605	18896.5700	18.8966	1.811	0.0000	0.0000
2026/06/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2038	04/02/2027		Bond Future	165.8512	165.8512	166.0407	166.0407	0.114	0.0000	0.0000
2026/06/12	2038	04/02/2027	153.83 Call	Bond Future	12021.1600	12.0212	12210.7000	12.2107	1.577	0.0000	0.0000
2026/06/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2038	06/05/2027		Bond Future	169.1049	169.1049	169.3557	169.3557	0.148	0.0000	0.0000
2026/06/12	2038	06/05/2027	166.10 Call	Bond Future	3004.8600	3.0049	3255.6900	3.2557	8.347	0.0000	0.0000
2026/06/12	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2038	05/08/2027		Bond Future	170.0029	170.0029	170.4833	170.4833	0.283	0.0000	0.0000
2026/06/12	2038	05/08/2027	169.13 Call	Bond Future	872.8700	0.8729	1353.3400	1.3533	55.045	0.0000	0.0000
2026/06/12	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2040	06/08/2026		Bond Future	9.1773	98.9324	9.1206	99.3631	0.618	0.0000	0.0000
2026/06/12	2040	06/08/2026	12.19 Call	Bond Future	19499.8100	19.4998	19930.1000	19.9301	2.207	0.0000	0.0000
2026/06/12	2040	06/08/2026	12.19 Put	Bond Future	1.2300	0.0012	0.8600	0.0009	30.081	0.0000	0.0000
2026/06/12	2040	05/11/2026		Bond Future	9.2246	100.7738	9.1667	101.2072	0.628	0.0000	0.0000
2026/06/12	2040	05/11/2026	11.06 Call	Bond Future	12867.6800	12.8677	13259.8900	13.2599	3.048	0.0000	0.0000
2026/06/12	2040	05/11/2026	11.06 Put	Bond Future	419.4400	0.4194	378.2800	0.3783	9.813	0.0000	0.0000
2026/06/12	2040	05/11/2026	11.27 Call	Bond Future	14062.7200	14.0627	14462.3100	14.4623	2.841	0.0000	0.0000
2026/06/12	2040	05/11/2026	11.27 Put	Bond Future	336.9500	0.3370	303.1700	0.3032	10.025	0.0000	0.0000
2026/06/12	2040	05/11/2026	10.67 Call	Bond Future	10626.5900	10.6266	11000.9500	11.0010	3.523	0.0000	0.0000
2026/06/12	2040	05/11/2026	10.67 Put	Bond Future	626.2200	0.6262	567.2100	0.5672	9.423	0.0000	0.0000
2026/06/12	2040	05/11/2026	9.91 Put	Bond Future	1411.5300	1.4115	1292.3000	1.2923	8.447	0.0000	0.0000
2026/06/12	2040	05/11/2026	9.91 Call	Bond Future	6344.5300	6.3445	6658.6700	6.6587	4.951	0.0000	0.0000
2026/06/12	2040	04/02/2027	10.17 Call	Bond Future	8028.8000	8.0288	8283.7900	8.2838	3.176	0.0000	0.0000
2026/06/12	2040	04/02/2027	10.17 Put	Bond Future	1691.2300	1.6912	1598.6000	1.5986	5.477	0.0000	0.0000
2026/06/12	2040	04/02/2027	9.67 Call	Bond Future	5472.6900	5.4727	5688.8000	5.6888	3.949	0.0000	0.0000
2026/06/12	2040	04/02/2027	9.67 Put	Bond Future	2569.8900	2.5699	2438.3800	2.4384	5.117	0.0000	0.0000
2026/06/12	2040	04/02/2027	8.78 Put	Bond Future	5705.7400	5.7057	5477.8800	5.4779	3.994	0.0000	0.0000
2026/06/12	2040	04/02/2027	8.78 Call	Bond Future	2030.2000	2.0302	2149.9600	2.1500	5.899	0.0000	0.0000
2026/06/12	2040	04/02/2027		Bond Future	9.2669	98.2277	9.2198	98.5753	0.509	0.0000	0.0000
2026/06/12	2040	04/02/2027	9.93 Call	Bond Future	6772.1700	6.7722	7010.1300	7.0101	3.514	0.0000	0.0000
2026/06/12	2040	04/02/2027	9.93 Put	Bond Future	2060.9200	2.0609	1951.2600	1.9513	5.321	0.0000	0.0000
2026/06/12	2040	06/05/2027		Bond Future	9.3162	100.1322	9.2625	100.5226	0.577	0.0000	0.0000
2026/06/12	2040	06/05/2027	8.88 Call	Bond Future	2608.9500	2.6090	2759.5200	2.7595	5.771	0.0000	0.0000
2026/06/12	2040	06/05/2027	8.88 Put	Bond Future	5842.7600	5.8428	5602.8900	5.6029	4.105	0.0000	0.0000
2026/06/12	2040	05/08/2027		Bond Future	9.3800	97.5041	9.3052	98.0387	0.797	0.0000	0.0000
2026/06/12	2040	05/08/2027	9.33 Call	Bond Future	4316.4800	4.3165	4589.0100	4.5890	6.314	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	
2026/06/12	2040	05/08/2027	9.33 Put	Bond Future	4673.1500	4.6732	4411.1100	4.4111	5.607	0.0000	0.0000
2026/06/12	2043	06/08/2026		Bond Future	125.1234	125.1234	125.1357	125.1357	0.010	0.0000	0.0000
2026/06/12	2043	06/08/2026	110.88 Call	Bond Future	14247.0408	14.2470	14258.9960	14.2590	0.084	0.0000	0.0000
2026/06/12	2043	06/08/2026	110.88 Put	Bond Future	3.6208	0.0036	3.2660	0.0033	9.799	0.0000	0.0000
2026/06/12	2043	05/11/2026		Bond Future	127.4821	127.4821	127.4878	127.4878	0.004	0.0000	0.0000
2026/06/12	2043	05/11/2026	112.84 Call	Bond Future	14726.3074	14.7263	14730.1531	14.7302	0.026	0.0000	0.0000
2026/06/12	2043	05/11/2026	112.84 Put	Bond Future	84.1874	0.0842	82.3431	0.0823	2.191	0.0000	0.0000
2026/06/12	2043	04/02/2027		Bond Future	127.0517	127.0517	126.9390	126.9390	0.089	0.0000	0.0000
2026/06/12	2043	04/02/2027	117.63 Call	Bond Future	10229.6297	10.2296	10129.2617	10.1293	0.981	0.0000	0.0000
2026/06/12	2043	04/02/2027	117.63 Put	Bond Future	807.9697	0.8080	820.2917	0.8203	1.525	0.0000	0.0000
2026/06/12	2043	06/05/2027		Bond Future	129.5439	129.5439	129.4739	129.4739	0.054	0.0000	0.0000
2026/06/12	2043	06/05/2027	127.48 Call	Bond Future	5459.7637	5.4598	5411.9671	5.4120	0.875	0.0000	0.0000
2026/06/12	2043	06/05/2027	127.48 Put	Bond Future	3395.8737	3.3959	3418.0271	3.4180	0.652	0.0000	0.0000
2026/06/12	2043	05/08/2027		Bond Future	128.9966	128.9966	129.0981	129.0981	0.079	0.0000	0.0000
2026/06/12	2043	05/08/2027	129.56 Call	Bond Future	4507.3931	4.5074	4552.6174	4.5526	1.003	0.0000	0.0000
2026/06/12	2043	05/08/2027	129.56 Put	Bond Future	5070.7931	5.0708	5014.4874	5.0145	1.110	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.25 Call	Bond Future	1986.5200	1.9865	2116.5000	2.1165	6.543	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.25 Put	Bond Future	2318.4500	2.3185	2148.5500	2.1486	7.328	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.00 Call	Bond Future	1102.9200	1.1029	1188.0600	1.1881	7.720	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.00 Put	Bond Future	3545.5500	3.5456	3330.8100	3.3308	6.057	0.0000	0.0000
2026/06/12	2044	06/08/2026		Bond Future	9.2901	95.6560	9.2539	95.9558	0.390	0.0000	0.0000
2026/06/12	2044	06/08/2026	12.42 Call	Bond Future	21327.9800	21.3280	21627.5000	21.6275	1.404	0.0000	0.0000
2026/06/12	2044	06/08/2026	12.42 Put	Bond Future	1.6000	0.0016	1.2400	0.0012	22.500	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.75 Call	Bond Future	4605.1000	4.6051	4815.5600	4.8156	4.570	0.0000	0.0000
2026/06/12	2044	06/08/2026	9.75 Put	Bond Future	916.3300	0.9163	826.9100	0.8269	9.758	0.0000	0.0000
2026/06/12	2044	05/11/2026		Bond Future	9.3350	97.4363	9.2983	97.7366	0.393	0.0000	0.0000
2026/06/12	2044	05/11/2026	11.34 Call	Bond Future	14878.2600	14.8783	15150.7000	15.1507	1.831	0.0000	0.0000
2026/06/12	2044	05/11/2026	11.34 Put	Bond Future	415.0000	0.4150	387.0700	0.3871	6.730	0.0000	0.0000
2026/06/12	2044	04/02/2027		Bond Future	9.3754	94.9504	9.3488	95.1656	0.284	0.0000	0.0000
2026/06/12	2044	04/02/2027	10.18 Call	Bond Future	8234.0800	8.2341	8383.6900	8.3837	1.817	0.0000	0.0000
2026/06/12	2044	04/02/2027	10.18 Put	Bond Future	2052.5300	2.0525	1986.9600	1.9870	3.195	0.0000	0.0000
2026/06/12	2044	06/05/2027		Bond Future	9.4218	96.7914	9.3900	97.0457	0.337	0.0000	0.0000
2026/06/12	2044	06/05/2027	9.08 Call	Bond Future	3241.4600	3.2415	3343.9200	3.3439	3.161	0.0000	0.0000
2026/06/12	2044	06/05/2027	9.08 Put	Bond Future	6031.9300	6.0319	5880.1200	5.8801	2.517	0.0000	0.0000
2026/06/12	2044	05/08/2027		Bond Future	9.4806	94.2258	9.4311	94.6169	0.522	0.0000	0.0000
2026/06/12	2044	05/08/2027	9.44 Call	Bond Future	4867.5600	4.8676	5066.0000	5.0660	4.077	0.0000	0.0000
2026/06/12	2044	05/08/2027	9.44 Put	Bond Future	5188.3000	5.1883	4995.6100	4.9956	3.714	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	
2026/06/12	2046	06/08/2026		Bond Future	145.5176	145.5176	145.5315	145.5315	0.010	0.0000	0.0000
2026/06/12	2046	06/08/2026	122.38 Call	Bond Future	23137.5600	23.1376	23151.4900	23.1515	0.060	0.0000	0.0000
2026/06/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2046	05/11/2026		Bond Future	145.9051	145.9051	145.9116	145.9116	0.004	0.0000	0.0000
2026/06/12	2046	05/11/2026	125.48 Call	Bond Future	20425.0600	20.4251	20431.5700	20.4316	0.032	0.0000	0.0000
2026/06/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2046	04/02/2027		Bond Future	148.7805	148.7805	148.6513	148.6513	0.087	0.0000	0.0000
2026/06/12	2046	04/02/2027	131.09 Call	Bond Future	17690.5300	17.6905	17561.3000	17.5613	0.731	0.0000	0.0000
2026/06/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2046	06/05/2027		Bond Future	149.2882	149.2882	149.2073	149.2073	0.054	0.0000	0.0000
2026/06/12	2046	06/05/2027	148.99 Call	Bond Future	298.1600	0.2982	217.2900	0.2173	27.123	0.0000	0.0000
2026/06/12	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2046	05/08/2027		Bond Future	152.1303	152.1303	152.2476	152.2476	0.077	0.0000	0.0000
2026/06/12	2046	05/08/2027	149.17 Call	Bond Future	2960.2900	2.9603	3077.5800	3.0776	3.962	0.0000	0.0000
2026/06/12	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2050	06/08/2026		Bond Future	147.4525	147.4525	147.7186	147.7186	0.180	0.0000	0.0000
2026/06/12	2050	06/08/2026	123.27 Call	Bond Future	24182.4800	24.1825	24448.5900	24.4486	1.100	0.0000	0.0000
2026/06/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2050	05/11/2026		Bond Future	150.2318	150.2318	150.4951	150.4951	0.175	0.0000	0.0000
2026/06/12	2050	05/11/2026	123.84 Call	Bond Future	26391.8200	26.3918	26655.0600	26.6551	0.997	0.0000	0.0000
2026/06/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2050	04/02/2027		Bond Future	150.6677	150.6677	150.7970	150.7970	0.086	0.0000	0.0000
2026/06/12	2050	04/02/2027	132.39 Call	Bond Future	18277.6900	18.2777	18407.0000	18.4070	0.707	0.0000	0.0000
2026/06/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2050	06/05/2027		Bond Future	153.6234	153.6234	153.8077	153.8077	0.120	0.0000	0.0000
2026/06/12	2050	06/05/2027	150.46 Call	Bond Future	3163.4200	3.1634	3347.6800	3.3477	5.825	0.0000	0.0000
2026/06/12	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	2050	05/08/2027		Bond Future	153.9632	153.9632	154.3549	154.3549	0.254	0.0000	0.0000
2026/06/12	2050	05/08/2027	152.97 Call	Bond Future	993.1700	0.9932	1384.9300	1.3849	39.445	0.0000	0.0000
2026/06/12	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	AL37	06/08/2026		Index Future	1288.0410	1288.0410	1290.6900	1290.6900	0.206	0.0000	0.0000
2026/06/12	AL37	05/11/2026		Index Future	1312.2670	1312.2670	1314.8970	1314.8970	0.200	0.0000	0.0000
2026/06/12	AL37	04/02/2027		Index Future	1337.8190	1337.8190	1339.2780	1339.2780	0.109	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	
2026/06/12	AL37	06/05/2027		Index Future	1363.7650	1363.7650	1365.7090	1365.7090	0.143	0.0000	0.0000
2026/06/12	AL37	05/08/2027		Index Future	1389.1760	1389.1760	1392.9590	1392.9590	0.272	0.0000	0.0000
2026/06/12	AL7T	06/08/2026		Index Future	1670.4690	1670.4690	1676.0510	1676.0510	0.334	0.0000	0.0000
2026/06/12	AL7T	05/11/2026		Index Future	1701.8880	1701.8880	1707.4860	1707.4860	0.329	0.0000	0.0000
2026/06/12	AL7T	04/02/2027		Index Future	1735.0260	1735.0260	1739.1470	1739.1470	0.238	0.0000	0.0000
2026/06/12	AL7T	06/05/2027		Index Future	1768.6750	1768.6750	1773.4690	1773.4690	0.271	0.0000	0.0000
2026/06/12	AL7T	05/08/2027		Index Future	1801.6320	1801.6320	1808.8560	1808.8560	0.401	0.0000	0.0000
2026/06/12	ALBI	06/08/2026		Index Future	1411.3900	1411.3900	1415.7480	1415.7480	0.309	0.0000	0.0000
2026/06/12	ALBI	05/11/2026		Index Future	1437.9360	1437.9360	1442.3010	1442.3010	0.304	0.0000	0.0000
2026/06/12	ALBI	04/02/2027		Index Future	1465.9350	1465.9350	1469.0450	1469.0450	0.212	0.0000	0.0000
2026/06/12	ALBI	06/05/2027		Index Future	1494.3660	1494.3660	1498.0370	1498.0370	0.246	0.0000	0.0000
2026/06/12	ALBI	05/08/2027		Index Future	1522.2110	1522.2110	1527.9270	1527.9270	0.376	0.0000	0.0000
2026/06/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	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	
2026/06/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/12	ES33	06/08/2026		Bond Future	9.0792	94.9170	9.0271	95.1715	0.573	0.0000	0.0000
2026/06/12	ES33	06/08/2026	12.02 Call	Bond Future	13048.3300	13.0483	13302.9000	13.3029	1.951	0.0000	0.0000
2026/06/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES33	05/11/2026		Bond Future	9.1440	92.9123	9.0905	93.1667	0.585	0.0000	0.0000
2026/06/12	ES33	05/11/2026	10.83 Call	Bond Future	7583.9400	7.5839	7838.3400	7.8383	3.354	0.0000	0.0000
2026/06/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES33	04/02/2027		Bond Future	9.2048	94.7437	9.1675	94.9157	0.405	0.0000	0.0000
2026/06/12	ES33	04/02/2027	9.70 Call	Bond Future	2247.1300	2.2471	2419.1200	2.4191	7.654	0.0000	0.0000
2026/06/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES33	06/05/2027		Bond Future	9.2674	92.8060	9.2208	93.0147	0.503	0.0000	0.0000
2026/06/12	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES33	06/05/2027	8.80 Put	Bond Future	2119.3200	2.1193	1910.6100	1.9106	9.848	0.0000	0.0000
2026/06/12	ES33	05/08/2027		Bond Future	9.3507	94.5704	9.2723	94.9104	0.839	0.0000	0.0000
2026/06/12	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	
2026/06/12	ES33	05/08/2027	9.27 Put	Bond Future	350.0300	0.3500	9.9900	0.0100	97.146	0.0000	0.0000
2026/06/12	ES42	06/08/2026		Bond Future	9.6141	93.5714	9.5626	93.9589	0.536	0.0000	0.0000
2026/06/12	ES42	06/08/2026	12.65 Call	Bond Future	19097.1000	19.0971	19484.6100	19.4846	2.029	0.0000	0.0000
2026/06/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES42	05/11/2026		Bond Future	9.6709	91.0708	9.6183	91.4607	0.544	0.0000	0.0000
2026/06/12	ES42	05/11/2026	11.66 Call	Bond Future	13106.0000	13.1060	13495.9300	13.4959	2.975	0.0000	0.0000
2026/06/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES42	04/02/2027		Bond Future	9.7228	92.8663	9.6803	93.1773	0.437	0.0000	0.0000
2026/06/12	ES42	04/02/2027	10.29 Call	Bond Future	4006.4000	4.0064	4317.3600	4.3174	7.762	0.0000	0.0000
2026/06/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES42	06/05/2027		Bond Future	9.7787	90.4233	9.7302	90.7733	0.495	0.0000	0.0000
2026/06/12	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	ES42	06/05/2027	9.33 Put	Bond Future	3319.1000	3.3191	2969.0900	2.9691	10.545	0.0000	0.0000
2026/06/12	ES42	05/08/2027		Bond Future	9.8458	92.1407	9.7781	92.6236	0.688	0.0000	0.0000
2026/06/12	ES42	05/08/2027	9.84 Call	Bond Future	0.0000	0.0000	441.5600	0.4416	100.000	0.0000	0.0000
2026/06/12	ES42	05/08/2027	9.84 Put	Bond Future	41.3500	0.0414	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/12	GOVI	06/08/2026		GOVI	1384.5510	1384.5510	1388.9070	1388.9070	0.315	0.0000	0.0000
2026/06/12	GOVI	06/08/2026	1,189. Call 00	GOVI	1955510.0000	195.5510	1999070.0000	199.9070	2.228	0.0000	0.0000
2026/06/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	GOVI	05/11/2026		GOVI	1410.5920	1410.5920	1414.9570	1414.9570	0.309	0.0000	0.0000
2026/06/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1335920.0000	133.5920	1379570.0000	137.9570	3.267	0.0000	0.0000
2026/06/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	GOVI	04/02/2027		GOVI	1438.0580	1438.0580	1441.1930	1441.1930	0.218	0.0000	0.0000
2026/06/12	GOVI	04/02/2027	1,369. Call 00	GOVI	690580.0000	69.0580	721930.0000	72.1930	4.540	0.0000	0.0000
2026/06/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	GOVI	06/05/2027		GOVI	1465.9480	1465.9480	1469.6360	1469.6360	0.252	0.0000	0.0000
2026/06/12	GOVI	06/05/2027	1,427. Call 00	GOVI	389480.0000	38.9480	426360.0000	42.6360	9.469	0.0000	0.0000
2026/06/12	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	GOVI	05/08/2027		GOVI	1493.2640	1493.2640	1498.9590	1498.9590	0.381	0.0000	0.0000
2026/06/12	GOVI	05/08/2027	1,465. Call 00	GOVI	282640.0000	28.2640	339590.0000	33.9590	20.149	0.0000	0.0000
2026/06/12	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	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	
2026/06/12	I258	06/08/2026		Bond Future	134.9587	134.9587	134.5097	134.5097	0.333	0.0000	0.0000
2026/06/12	I258	06/08/2026	112.95 Call	Bond Future	22013.0704	22.0131	21564.4836	21.5645	2.038	0.0000	0.0000
2026/06/12	I258	06/08/2026	112.95 Put	Bond Future	4.3604	0.0044	4.7536	0.0048	9.017	0.0000	0.0000
2026/06/12	I258	05/11/2026		Bond Future	137.5026	137.5026	137.0382	137.0382	0.338	0.0000	0.0000
2026/06/12	I258	05/11/2026	114.95 Call	Bond Future	22680.0748	22.6801	22225.0681	22.2251	2.006	0.0000	0.0000
2026/06/12	I258	05/11/2026	114.95 Put	Bond Future	127.4348	0.1274	136.9181	0.1369	7.442	0.0000	0.0000
2026/06/12	I258	04/02/2027		Bond Future	137.2697	137.2697	136.6687	136.6687	0.438	0.0000	0.0000
2026/06/12	I258	04/02/2027	118.90 Call	Bond Future	19114.7883	19.1148	18567.4446	18.5674	2.863	0.0000	0.0000
2026/06/12	I258	04/02/2027	118.90 Put	Bond Future	745.1283	0.7451	798.7646	0.7988	7.198	0.0000	0.0000
2026/06/12	I258	06/05/2027		Bond Future	139.9624	139.9624	139.3978	139.3978	0.403	0.0000	0.0000
2026/06/12	I258	06/05/2027	134.78 Call	Bond Future	9862.2816	9.8623	9493.7268	9.4937	3.737	0.0000	0.0000
2026/06/12	I258	06/05/2027	134.78 Put	Bond Future	4679.9116	4.6799	4875.9768	4.8760	4.190	0.0000	0.0000
2026/06/12	I258	05/08/2027		Bond Future	139.6136	139.6136	139.2239	139.2239	0.279	0.0000	0.0000
2026/06/12	I258	05/08/2027	138.93 Call	Bond Future	8141.8775	8.1419	7923.0314	7.9230	2.688	0.0000	0.0000
2026/06/12	I258	05/08/2027	138.93 Put	Bond Future	7458.3175	7.4583	7629.1014	7.6291	2.290	0.0000	0.0000
2026/06/12	IGOV	06/08/2026		Index Future	454.5110	454.5110	454.8170	454.8170	0.067	0.0000	0.0000
2026/06/12	IGOV	05/11/2026		Index Future	463.1710	463.1710	463.4590	463.4590	0.062	0.0000	0.0000
2026/06/12	IGOV	04/02/2027		Index Future	472.2980	472.2980	472.1610	472.1610	0.029	0.0000	0.0000
2026/06/12	IGOV	06/05/2027		Index Future	481.5640	481.5640	481.5860	481.5860	0.005	0.0000	0.0000
2026/06/12	IGOV	05/08/2027		Index Future	490.6420	490.6420	491.2990	491.2990	0.134	0.0000	0.0000
2026/06/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/12	R033	06/08/2026		Bond Future	8.3972	111.6684	8.3401	111.9695	0.680	0.0000	0.0000
2026/06/12	R033	06/08/2026	10.25 Call	Bond Future	9239.7000	9.2397	9535.0800	9.5351	3.197	0.0000	0.0000
2026/06/12	R033	06/08/2026	10.25 Put	Bond Future	25.5300	0.0255	19.8400	0.0198	22.288	0.0000	0.0000
2026/06/12	R033	05/11/2026		Bond Future	8.4374	108.7042	8.3785	109.0050	0.699	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	
2026/06/12	R033	05/11/2026	9.33 Call	Bond Future	5097.0400	5.0970	5333.1600	5.3332	4.632	0.0000	0.0000
2026/06/12	R033	05/11/2026	9.33 Put	Bond Future	669.7400	0.6697	605.0500	0.6051	9.659	0.0000	0.0000
2026/06/12	R033	04/02/2027		Bond Future	8.4682	110.8216	8.4269	111.0255	0.488	0.0000	0.0000
2026/06/12	R033	04/02/2027	8.65 Call	Bond Future	2826.4000	2.8264	2939.2300	2.9392	3.992	0.0000	0.0000
2026/06/12	R033	04/02/2027	8.65 Put	Bond Future	1935.7200	1.9357	1844.6600	1.8447	4.704	0.0000	0.0000
2026/06/12	R033	06/05/2027		Bond Future	8.5027	107.9268	8.4508	108.1739	0.610	0.0000	0.0000
2026/06/12	R033	06/05/2027	7.93 Call	Bond Future	1290.7400	1.2907	1371.9200	1.3719	6.289	0.0000	0.0000
2026/06/12	R033	06/05/2027	7.93 Put	Bond Future	4057.4100	4.0574	3891.5200	3.8915	4.089	0.0000	0.0000
2026/06/12	R033	05/08/2027		Bond Future	8.5585	109.9540	8.4710	110.3552	1.022	0.0000	0.0000
2026/06/12	R033	05/08/2027	8.54 Call	Bond Future	2635.8900	2.6359	2840.9500	2.8410	7.780	0.0000	0.0000
2026/06/12	R033	05/08/2027	8.54 Put	Bond Future	2720.5600	2.7206	2524.4000	2.5244	7.210	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.70 Put	Bond Future	5727.5100	5.7275	5404.0700	5.4041	5.647	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.70 Call	Bond Future	101.9600	0.1020	122.0300	0.1220	19.684	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.90 Put	Bond Future	4542.7000	4.5427	4236.0100	4.2360	6.751	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.90 Call	Bond Future	200.4800	0.2005	237.3000	0.2373	18.366	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.34 Call	Bond Future	784.6900	0.7847	894.1100	0.8941	13.944	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.34 Put	Bond Future	2372.4600	2.3725	2138.3700	2.1384	9.867	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.95 Put	Bond Future	4259.7100	4.2597	3958.5600	3.9586	7.070	0.0000	0.0000
2026/06/12	R035	06/08/2026	7.95 Call	Bond Future	235.2300	0.2352	277.5900	0.2776	18.008	0.0000	0.0000
2026/06/12	R035	06/08/2026	10.22 Put	Bond Future	52.3000	0.0523	41.3900	0.0414	20.860	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.72 Call	Bond Future	6620.5400	6.6205	6936.1800	6.9362	4.768	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.72 Put	Bond Future	149.1600	0.1492	121.2900	0.1213	18.685	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.22 Put	Bond Future	428.2600	0.4283	359.6500	0.3597	16.021	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.22 Call	Bond Future	4077.4400	4.0774	4352.3400	4.3523	6.742	0.0000	0.0000
2026/06/12	R035	06/08/2026	10.13 Call	Bond Future	8769.8300	8.7698	9100.4100	9.1004	3.770	0.0000	0.0000
2026/06/12	R035	06/08/2026	10.13 Put	Bond Future	63.0300	0.0630	50.1000	0.0501	20.514	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.63 Call	Bond Future	6151.8200	6.1518	6462.3900	6.4624	5.048	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.63 Put	Bond Future	180.5300	0.1805	147.5900	0.1476	18.246	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.13 Put	Bond Future	516.3000	0.5163	436.3600	0.4364	15.483	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.13 Call	Bond Future	3645.9600	3.6460	3909.5300	3.9095	7.229	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.29 Put	Bond Future	2577.3700	2.5774	2332.7300	2.3327	9.492	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.29 Call	Bond Future	681.2900	0.6813	780.1600	0.7802	14.512	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.79 Put	Bond Future	1029.7500	1.0298	893.3100	0.8933	13.250	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.79 Call	Bond Future	2164.1300	2.1641	2371.2000	2.3712	9.568	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.39 Call	Bond Future	4920.7500	4.9208	5213.3200	5.2133	5.946	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.39 Put	Bond Future	299.9200	0.2999	248.9800	0.2490	16.985	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.71 Call	Bond Future	6568.3400	6.5683	6883.4600	6.8835	4.798	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.71 Put	Bond Future	152.3600	0.1524	123.9700	0.1240	18.633	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	
2026/06/12	R035	06/08/2026	9.21 Call	Bond Future	4028.9600	4.0290	4302.6700	4.3027	6.794	0.0000	0.0000
2026/06/12	R035	06/08/2026	9.21 Put	Bond Future	437.3200	0.4373	367.5200	0.3675	15.961	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.71 Put	Bond Future	1205.1800	1.2052	1052.4500	1.0525	12.673	0.0000	0.0000
2026/06/12	R035	06/08/2026	8.71 Call	Bond Future	1862.4700	1.8625	2053.2500	2.0533	10.243	0.0000	0.0000
2026/06/12	R035	06/08/2026	10.22 Call	Bond Future	9240.5700	9.2406	9573.1700	9.5732	3.599	0.0000	0.0000
2026/06/12	R035	06/08/2026		Bond Future	8.6006	105.6084	8.5438	105.9519	0.661	0.0000	0.0000
2026/06/12	R035	06/08/2026	11.06 Call	Bond Future	13532.1300	13.5321	13874.4400	13.8744	2.530	0.0000	0.0000
2026/06/12	R035	06/08/2026	11.06 Put	Bond Future	4.5000	0.0045	3.3000	0.0033	26.667	0.0000	0.0000
2026/06/12	R035	05/11/2026		Bond Future	8.6433	103.0713	8.5850	103.4157	0.675	0.0000	0.0000
2026/06/12	R035	05/11/2026	10.03 Call	Bond Future	8221.0200	8.2210	8519.5300	8.5195	3.631	0.0000	0.0000
2026/06/12	R035	05/11/2026	10.03 Put	Bond Future	458.2100	0.4582	412.2900	0.4123	10.022	0.0000	0.0000
2026/06/12	R035	05/11/2026	9.80 Call	Bond Future	7122.8400	7.1228	7409.5400	7.4095	4.025	0.0000	0.0000
2026/06/12	R035	05/11/2026	9.80 Put	Bond Future	592.8200	0.5928	535.0900	0.5351	9.738	0.0000	0.0000
2026/06/12	R035	05/11/2026	9.30 Call	Bond Future	4829.0700	4.8291	5078.9500	5.0790	5.174	0.0000	0.0000
2026/06/12	R035	05/11/2026	9.30 Put	Bond Future	1052.7900	1.0528	958.2400	0.9582	8.981	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.80 Put	Bond Future	1888.9500	1.8890	1738.4100	1.7384	7.970	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.80 Call	Bond Future	2806.9100	2.8069	3000.8000	3.0008	6.908	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.97 Call	Bond Future	3447.3900	3.4474	3662.6500	3.6627	6.244	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.97 Put	Bond Future	1545.5900	1.5456	1416.4200	1.4164	8.357	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.47 Call	Bond Future	1750.9500	1.7510	1898.3300	1.8983	8.417	0.0000	0.0000
2026/06/12	R035	05/11/2026	8.47 Put	Bond Future	2778.9200	2.7789	2581.8700	2.5819	7.091	0.0000	0.0000
2026/06/12	R035	05/11/2026	7.97 Put	Bond Future	4801.9200	4.8019	4536.7700	4.5368	5.522	0.0000	0.0000
2026/06/12	R035	05/11/2026	7.97 Call	Bond Future	732.0700	0.7321	811.3500	0.8114	10.830	0.0000	0.0000
2026/06/12	R035	04/02/2027	7.70 Put	Bond Future	6578.8800	6.5789	6373.9700	6.3740	3.115	0.0000	0.0000
2026/06/12	R035	04/02/2027	7.70 Call	Bond Future	738.7400	0.7387	788.0200	0.7880	6.671	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.20 Put	Bond Future	4274.7400	4.2747	4105.4400	4.1054	3.960	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.20 Call	Bond Future	1468.1900	1.4682	1553.0800	1.5531	5.782	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.85 Call	Bond Future	3302.8100	3.3028	3443.3600	3.4434	4.255	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.85 Put	Bond Future	2328.5200	2.3285	2214.8800	2.2149	4.880	0.0000	0.0000
2026/06/12	R035	04/02/2027		Bond Future	8.6795	105.0787	8.6354	105.3329	0.508	0.0000	0.0000
2026/06/12	R035	04/02/2027	9.02 Call	Bond Future	3920.8900	3.9209	4074.4100	4.0744	3.915	0.0000	0.0000
2026/06/12	R035	04/02/2027	9.02 Put	Bond Future	1987.0500	1.9871	1886.3800	1.8864	5.066	0.0000	0.0000
2026/06/12	R035	04/02/2027	9.43 Call	Bond Future	5575.6800	5.5757	5755.4200	5.7554	3.224	0.0000	0.0000
2026/06/12	R035	04/02/2027	9.43 Put	Bond Future	1375.9500	1.3760	1301.5000	1.3015	5.411	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.93 Call	Bond Future	3588.1800	3.5882	3734.9800	3.7350	4.091	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.93 Put	Bond Future	2160.8500	2.1609	2053.4600	2.0535	4.970	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.43 Put	Bond Future	3454.6200	3.4546	3305.2700	3.3053	4.323	0.0000	0.0000
2026/06/12	R035	04/02/2027	8.43 Call	Bond Future	2006.5300	2.0065	2111.3700	2.1114	5.225	0.0000	0.0000
2026/06/12	R035	06/05/2027		Bond Future	8.7143	102.6106	8.6616	102.9068	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/12	R035	06/05/2027	8.25 Call	Bond Future	1788.4800	1.7885	1896.7900	1.8968	6.056	0.0000	0.0000
2026/06/12	R035	06/05/2027	8.25 Put	Bond Future	4437.7200	4.4377	4249.8100	4.2498	4.234	0.0000	0.0000
2026/06/12	R035	05/08/2027		Bond Future	8.7660	104.5391	8.6852	104.9817	0.922	0.0000	0.0000
2026/06/12	R035	05/08/2027	8.72 Call	Bond Future	3129.8900	3.1299	3353.5500	3.3536	7.146	0.0000	0.0000
2026/06/12	R035	05/08/2027	8.72 Put	Bond Future	3381.4700	3.3815	3162.5000	3.1625	6.476	0.0000	0.0000
2026/06/12	R038	06/08/2026		Bond Future	8.9960	117.3412	8.9393	117.7839	0.631	0.0000	0.0000
2026/06/12	R038	06/08/2026	11.77 Call	Bond Future	18986.3200	18.9863	19428.4500	19.4285	2.329	0.0000	0.0000
2026/06/12	R038	06/08/2026	11.77 Put	Bond Future	2.0300	0.0020	1.4400	0.0014	29.064	0.0000	0.0000
2026/06/12	R038	05/11/2026		Bond Future	9.0459	114.0413	8.9878	114.4862	0.642	0.0000	0.0000
2026/06/12	R038	05/11/2026	10.72 Call	Bond Future	12316.8900	12.3169	12714.1100	12.7141	3.225	0.0000	0.0000
2026/06/12	R038	05/11/2026	10.72 Put	Bond Future	481.4800	0.4815	433.8800	0.4339	9.886	0.0000	0.0000
2026/06/12	R038	04/02/2027		Bond Future	9.0897	116.2628	9.0437	116.6082	0.506	0.0000	0.0000
2026/06/12	R038	04/02/2027	9.60 Call	Bond Future	6059.1600	6.0592	6283.2400	6.2832	3.698	0.0000	0.0000
2026/06/12	R038	04/02/2027	9.60 Put	Bond Future	2321.7200	2.3217	2200.3700	2.2004	5.227	0.0000	0.0000
2026/06/12	R038	06/05/2027		Bond Future	9.1365	113.0321	9.0831	113.4255	0.584	0.0000	0.0000
2026/06/12	R038	06/05/2027	8.71 Call	Bond Future	2595.4300	2.5954	2746.5400	2.7465	5.822	0.0000	0.0000
2026/06/12	R038	06/05/2027	8.71 Put	Bond Future	5793.8400	5.7938	5551.5600	5.5516	4.182	0.0000	0.0000
2026/06/12	R038	05/08/2027		Bond Future	9.1979	115.1549	9.1208	115.7128	0.839	0.0000	0.0000
2026/06/12	R038	05/08/2027	9.15 Call	Bond Future	4289.9500	4.2900	4573.0300	4.5730	6.599	0.0000	0.0000
2026/06/12	R038	05/08/2027	9.15 Put	Bond Future	4636.0400	4.6360	4361.2300	4.3612	5.928	0.0000	0.0000
2026/06/12	R053	06/08/2026	8.10 Put	Bond Future	13900.9300	13.9009	13424.6600	13.4247	3.426	0.0000	0.0000
2026/06/12	R053	06/08/2026	8.10 Call	Bond Future	144.2100	0.1442	161.4400	0.1614	11.948	0.0000	0.0000
2026/06/12	R053	06/08/2026	8.60 Put	Bond Future	7659.2400	7.6592	7243.6800	7.2437	5.426	0.0000	0.0000
2026/06/12	R053	06/08/2026	8.60 Call	Bond Future	731.9400	0.7319	809.8800	0.8099	10.648	0.0000	0.0000
2026/06/12	R053	06/08/2026	9.10 Call	Bond Future	2760.4800	2.7605	2975.4900	2.9755	7.789	0.0000	0.0000
2026/06/12	R053	06/08/2026	9.10 Put	Bond Future	3400.5900	3.4006	3122.1000	3.1221	8.189	0.0000	0.0000
2026/06/12	R053	06/08/2026		Bond Future	9.1533	128.7444	9.1122	129.2379	0.449	0.0000	0.0000
2026/06/12	R053	06/08/2026	12.28 Call	Bond Future	29635.5700	29.6356	30128.4900	30.1285	1.663	0.0000	0.0000
2026/06/12	R053	06/08/2026	12.28 Put	Bond Future	2.4100	0.0024	1.8300	0.0018	24.066	0.0000	0.0000
2026/06/12	R053	06/08/2026	9.60 Call	Bond Future	6491.2200	6.4912	6840.0100	6.8400	5.373	0.0000	0.0000
2026/06/12	R053	06/08/2026	9.60 Put	Bond Future	1333.8500	1.3339	1189.1400	1.1891	10.849	0.0000	0.0000
2026/06/12	R053	05/11/2026		Bond Future	9.1925	125.2785	9.1508	125.7745	0.454	0.0000	0.0000
2026/06/12	R053	05/11/2026	11.21 Call	Bond Future	21056.2900	21.0563	21509.8000	21.5098	2.154	0.0000	0.0000
2026/06/12	R053	05/11/2026	11.21 Put	Bond Future	553.5600	0.5536	511.0400	0.5110	7.681	0.0000	0.0000
2026/06/12	R053	04/02/2027		Bond Future	9.2270	127.7189	9.1942	128.1058	0.356	0.0000	0.0000
2026/06/12	R053	04/02/2027	9.99 Call	Bond Future	11466.8300	11.4668	11736.7200	11.7367	2.354	0.0000	0.0000
2026/06/12	R053	04/02/2027	9.99 Put	Bond Future	3021.1500	3.0212	2904.1400	2.9041	3.873	0.0000	0.0000
2026/06/12	R053	06/05/2027		Bond Future	9.2631	124.3320	9.2254	124.7718	0.406	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	
2026/06/12	R053	06/05/2027	8.92 Call	Bond Future	4621.5100	4.6215	4801.2300	4.8012	3.889	0.0000	0.0000
2026/06/12	R053	06/05/2027	8.92 Put	Bond Future	8727.9100	8.7279	8467.8500	8.4679	2.980	0.0000	0.0000
2026/06/12	R053	05/08/2027		Bond Future	9.3086	126.6673	9.2550	127.2879	0.576	0.0000	0.0000
2026/06/12	R053	05/08/2027	9.28 Call	Bond Future	7059.5200	7.0595	7378.6100	7.3786	4.520	0.0000	0.0000
2026/06/12	R053	05/08/2027	9.28 Put	Bond Future	7390.1200	7.3901	7088.6100	7.0886	4.080	0.0000	0.0000
2026/06/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/12	R186	06/08/2026	8.57 Call	Bond Future	42.1200	0.0421	41.7500	0.0418	0.878	0.0000	0.0000
2026/06/12	R186	06/08/2026	8.57 Put	Bond Future	42.1200	0.0421	41.7500	0.0418	0.878	0.0000	0.0000
2026/06/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/12	R186	05/11/2026	8.12 Call	Bond Future	33.8000	0.0338	33.6800	0.0337	0.355	0.0000	0.0000
2026/06/12	R186	05/11/2026	8.12 Put	Bond Future	33.8000	0.0338	33.6800	0.0337	0.355	0.0000	0.0000
2026/06/12	R202	06/08/2026		Bond Future	302.1068	302.1068	302.1346	302.1346	0.009	0.0000	0.0000
2026/06/12	R202	06/08/2026	278.86 Call	Bond Future	23246.7600	23.2468	23274.6100	23.2746	0.120	0.0000	0.0000
2026/06/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R202	05/11/2026		Bond Future	307.8004	307.8004	307.8130	307.8130	0.004	0.0000	0.0000
2026/06/12	R202	05/11/2026	280.46 Call	Bond Future	27340.4300	27.3404	27353.0000	27.3530	0.046	0.0000	0.0000
2026/06/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R202	04/02/2027		Bond Future	308.2868	308.2868	308.0162	308.0162	0.088	0.0000	0.0000
2026/06/12	R202	04/02/2027	294.73 Call	Bond Future	13556.8200	13.5568	13286.1500	13.2862	1.997	0.0000	0.0000
2026/06/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R202	06/05/2027		Bond Future	314.3349	314.3349	314.1654	314.1654	0.054	0.0000	0.0000
2026/06/12	R202	06/05/2027	306.99 Call	Bond Future	7344.8500	7.3449	7175.4400	7.1754	2.307	0.0000	0.0000
2026/06/12	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R202	05/08/2027		Bond Future	314.6069	314.6069	314.8502	314.8502	0.077	0.0000	0.0000
2026/06/12	R202	05/08/2027	312.97 Call	Bond Future	1636.8900	1.6369	1880.1600	1.8802	14.862	0.0000	0.0000
2026/06/12	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R209	06/08/2026		Bond Future	8.7659	86.1328	8.7144	86.4290	0.588	0.0000	0.0000
2026/06/12	R209	06/08/2026	11.39 Call	Bond Future	13469.8300	13.4698	13765.2000	13.7652	2.193	0.0000	0.0000
2026/06/12	R209	06/08/2026	11.39 Put	Bond Future	3.5500	0.0036	2.6600	0.0027	25.070	0.0000	0.0000
2026/06/12	R209	05/11/2026		Bond Future	8.8074	84.5841	8.7548	84.8814	0.598	0.0000	0.0000
2026/06/12	R209	05/11/2026	10.32 Call	Bond Future	8416.5700	8.4166	8676.3900	8.6764	3.087	0.0000	0.0000
2026/06/12	R209	05/11/2026	10.32 Put	Bond Future	419.5300	0.4195	382.0800	0.3821	8.927	0.0000	0.0000
2026/06/12	R209	04/02/2027		Bond Future	8.8426	86.2316	8.8023	86.4549	0.456	0.0000	0.0000
2026/06/12	R209	04/02/2027	9.28 Call	Bond Future	4196.9800	4.1970	4336.8700	4.3369	3.333	0.0000	0.0000
2026/06/12	R209	04/02/2027	9.28 Put	Bond Future	1820.4200	1.8204	1737.0100	1.7370	4.582	0.0000	0.0000
2026/06/12	R209	04/02/2027	8.96 Call	Bond Future	3071.6300	3.0716	3190.9100	3.1909	3.883	0.0000	0.0000
2026/06/12	R209	04/02/2027	8.96 Put	Bond Future	2425.2800	2.4253	2321.2600	2.3213	4.289	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	
2026/06/12	R209	04/02/2027	8.03 Put	Bond Future	5601.5000	5.6015	5431.6600	5.4317	3.032	0.0000	0.0000
2026/06/12	R209	04/02/2027	8.03 Call	Bond Future	949.3400	0.9493	1002.8000	1.0028	5.631	0.0000	0.0000
2026/06/12	R209	06/05/2027	9.32 Call	Bond Future	4465.9100	4.4659	4626.5500	4.6266	3.597	0.0000	0.0000
2026/06/12	R209	06/05/2027	9.32 Put	Bond Future	2121.3000	2.1213	2024.0200	2.0240	4.586	0.0000	0.0000
2026/06/12	R209	06/05/2027	8.25 Put	Bond Future	4995.9000	4.9959	4820.8100	4.8208	3.505	0.0000	0.0000
2026/06/12	R209	06/05/2027	8.25 Call	Bond Future	1483.2100	1.4832	1566.0400	1.5660	5.585	0.0000	0.0000
2026/06/12	R209	06/05/2027		Bond Future	8.8804	84.7514	8.8330	85.0093	0.534	0.0000	0.0000
2026/06/12	R209	06/05/2027	8.41 Call	Bond Future	1793.4600	1.7935	1888.1600	1.8882	5.280	0.0000	0.0000
2026/06/12	R209	06/05/2027	8.41 Put	Bond Future	4397.4700	4.3975	4234.2500	4.2343	3.712	0.0000	0.0000
2026/06/12	R209	05/08/2027		Bond Future	8.9327	86.3443	8.8616	86.7234	0.796	0.0000	0.0000
2026/06/12	R209	05/08/2027	8.87 Call	Bond Future	3079.3700	3.0794	3269.5000	3.2695	6.174	0.0000	0.0000
2026/06/12	R209	05/08/2027	8.87 Put	Bond Future	3413.7100	3.4137	3224.6900	3.2247	5.537	0.0000	0.0000
2026/06/12	R210	06/08/2026		Bond Future	268.2840	268.2840	268.3492	268.3492	0.024	0.0000	0.0000
2026/06/12	R210	06/08/2026	259.84 Call	Bond Future	8444.0000	8.4440	8509.2100	8.5092	0.772	0.0000	0.0000
2026/06/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R210	05/11/2026		Bond Future	269.7703	269.7703	269.8226	269.8226	0.019	0.0000	0.0000
2026/06/12	R210	05/11/2026	253.33 Call	Bond Future	16440.2900	16.4403	16492.6200	16.4926	0.318	0.0000	0.0000
2026/06/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R210	04/02/2027		Bond Future	275.0866	275.0866	274.8889	274.8889	0.072	0.0000	0.0000
2026/06/12	R210	04/02/2027	266.03 Call	Bond Future	9056.5700	9.0566	8858.9300	8.8589	2.182	0.0000	0.0000
2026/06/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R210	06/05/2027		Bond Future	276.8282	276.8282	276.7207	276.7207	0.039	0.0000	0.0000
2026/06/12	R210	06/05/2027	271.13 Call	Bond Future	5698.2100	5.6982	5590.6800	5.5907	1.887	0.0000	0.0000
2026/06/12	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R210	05/08/2027		Bond Future	282.0994	282.0994	282.3593	282.3593	0.092	0.0000	0.0000
2026/06/12	R210	05/08/2027	276.01 Call	Bond Future	6089.3800	6.0894	6349.2900	6.3493	4.268	0.0000	0.0000
2026/06/12	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R213	06/08/2026		Bond Future	8.1808	98.7188	8.1181	98.9471	0.766	0.0000	0.0000
2026/06/12	R213	06/08/2026	9.69 Call	Bond Future	5339.0400	5.3390	5559.2400	5.5592	4.124	0.0000	0.0000
2026/06/12	R213	06/08/2026	9.69 Put	Bond Future	36.3800	0.0364	28.2400	0.0282	22.375	0.0000	0.0000
2026/06/12	R213	05/11/2026		Bond Future	8.2209	97.0047	8.1554	97.2321	0.796	0.0000	0.0000
2026/06/12	R213	05/11/2026	8.75 Call	Bond Future	2506.9300	2.5069	2664.8900	2.6649	6.301	0.0000	0.0000
2026/06/12	R213	05/11/2026	8.75 Put	Bond Future	691.6100	0.6916	622.1100	0.6221	10.049	0.0000	0.0000
2026/06/12	R213	04/02/2027		Bond Future	8.2498	98.8939	8.2071	99.0348	0.517	0.0000	0.0000
2026/06/12	R213	04/02/2027	8.14 Call	Bond Future	1308.3200	1.3083	1372.3000	1.3723	4.890	0.0000	0.0000
2026/06/12	R213	04/02/2027	8.14 Put	Bond Future	1671.3400	1.6713	1594.4000	1.5944	4.603	0.0000	0.0000
2026/06/12	R213	06/05/2027	9.25 Call	Bond Future	3743.8900	3.7439	3875.3700	3.8754	3.512	0.0000	0.0000
2026/06/12	R213	06/05/2027	9.25 Put	Bond Future	756.6700	0.7567	709.8300	0.7098	6.190	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/12	R213	06/05/2027	8.13 Put	Bond Future	1823.9400	1.8239	1727.1900	1.7272	5.304	0.0000	0.0000
2026/06/12	R213	06/05/2027	8.13 Call	Bond Future	1363.7200	1.3637	1445.2900	1.4453	5.981	0.0000	0.0000
2026/06/12	R213	06/05/2027		Bond Future	8.2767	97.2577	8.2197	97.4361	0.688	0.0000	0.0000
2026/06/12	R213	06/05/2027	7.56 Call	Bond Future	653.6400	0.6536	703.5400	0.7035	7.634	0.0000	0.0000
2026/06/12	R213	06/05/2027	7.56 Put	Bond Future	2928.1100	2.9281	2799.6900	2.7997	4.386	0.0000	0.0000
2026/06/12	R213	05/08/2027		Bond Future	8.3320	99.0864	8.2257	99.4006	1.277	0.0000	0.0000
2026/06/12	R213	05/08/2027	8.27 Call	Bond Future	1583.4200	1.5834	1740.4100	1.7404	9.915	0.0000	0.0000
2026/06/12	R213	05/08/2027	8.27 Put	Bond Future	1766.5500	1.7666	1609.3200	1.6093	8.900	0.0000	0.0000
2026/06/12	R213	05/08/2027	8.58 Call	Bond Future	2140.1200	2.1401	2322.9800	2.3230	8.544	0.0000	0.0000
2026/06/12	R213	05/08/2027	8.58 Put	Bond Future	1412.4400	1.4124	1281.0800	1.2811	9.300	0.0000	0.0000
2026/06/12	R213	05/08/2027	7.95 Put	Bond Future	2248.8400	2.2488	2062.4500	2.0625	8.288	0.0000	0.0000
2026/06/12	R213	05/08/2027	7.95 Call	Bond Future	1114.3300	1.1143	1242.1600	1.2422	11.471	0.0000	0.0000
2026/06/12	R214	06/08/2026		Bond Future	9.2069	81.4409	9.1555	81.7865	0.558	0.0000	0.0000
2026/06/12	R214	06/08/2026	11.97 Call	Bond Future	15817.9500	15.8180	16162.8200	16.1628	2.180	0.0000	0.0000
2026/06/12	R214	06/08/2026	11.97 Put	Bond Future	2.8300	0.0028	2.1000	0.0021	25.795	0.0000	0.0000
2026/06/12	R214	05/11/2026		Bond Future	9.2537	79.6590	9.2014	80.0068	0.565	0.0000	0.0000
2026/06/12	R214	05/11/2026	10.97 Call	Bond Future	10735.9300	10.7359	11046.0100	11.0460	2.888	0.0000	0.0000
2026/06/12	R214	05/11/2026	10.97 Put	Bond Future	428.0200	0.4280	390.3100	0.3903	8.810	0.0000	0.0000
2026/06/12	R214	04/02/2027		Bond Future	9.2964	81.2104	9.2539	81.4900	0.458	0.0000	0.0000
2026/06/12	R214	04/02/2027	9.90 Call	Bond Future	5756.0700	5.7561	5943.1000	5.9431	3.249	0.0000	0.0000
2026/06/12	R214	04/02/2027	9.90 Put	Bond Future	1937.1500	1.9372	1844.5600	1.8446	4.780	0.0000	0.0000
2026/06/12	R214	06/05/2027		Bond Future	9.3378	79.4852	9.2896	79.7988	0.517	0.0000	0.0000
2026/06/12	R214	06/05/2027	8.88 Call	Bond Future	2288.3200	2.2883	2407.3600	2.4074	5.202	0.0000	0.0000
2026/06/12	R214	06/05/2027	8.88 Put	Bond Future	5333.7400	5.3337	5139.1300	5.1391	3.649	0.0000	0.0000
2026/06/12	R214	05/08/2027		Bond Future	9.3909	80.9793	9.3241	81.4078	0.711	0.0000	0.0000
2026/06/12	R214	05/08/2027	9.32 Call	Bond Future	3810.3400	3.8103	4026.4000	4.0264	5.670	0.0000	0.0000
2026/06/12	R214	05/08/2027	9.32 Put	Bond Future	4265.5300	4.2655	4053.0200	4.0530	4.982	0.0000	0.0000
2026/06/12	R248	06/08/2026	9.00 Call	Bond Future	1346.1300	1.3461	1482.3500	1.4824	10.119	0.0000	0.0000
2026/06/12	R248	06/08/2026	9.00 Put	Bond Future	3529.0400	3.5290	3250.4000	3.2504	7.896	0.0000	0.0000
2026/06/12	R248	06/08/2026	10.00 Call	Bond Future	6990.9000	6.9909	7331.2600	7.3313	4.869	0.0000	0.0000
2026/06/12	R248	06/08/2026	10.00 Put	Bond Future	560.1000	0.5601	485.6000	0.4856	13.301	0.0000	0.0000
2026/06/12	R248	06/08/2026		Bond Future	9.2398	99.3702	9.1935	99.7850	0.500	0.0000	0.0000
2026/06/12	R248	06/08/2026	12.37 Call	Bond Future	22523.0800	22.5231	22937.4100	22.9374	1.840	0.0000	0.0000
2026/06/12	R248	06/08/2026	12.37 Put	Bond Future	2.1100	0.0021	1.5800	0.0016	25.118	0.0000	0.0000
2026/06/12	R248	05/11/2026		Bond Future	9.2831	96.7804	9.2362	97.1979	0.506	0.0000	0.0000
2026/06/12	R248	05/11/2026	11.31 Call	Bond Future	16005.7600	16.0058	16386.5200	16.3865	2.379	0.0000	0.0000
2026/06/12	R248	05/11/2026	11.31 Put	Bond Future	450.1100	0.4501	413.3600	0.4134	8.165	0.0000	0.0000
2026/06/12	R248	04/02/2027		Bond Future	9.3227	98.6654	9.2847	98.9998	0.408	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	
2026/06/12	R248	04/02/2027	10.11 Call	Bond Future	8774.5900	8.7746	9010.4000	9.0104	2.687	0.0000	0.0000
2026/06/12	R248	04/02/2027	10.11 Put	Bond Future	2249.3900	2.2494	2150.7700	2.1508	4.384	0.0000	0.0000
2026/06/12	R248	06/05/2027		Bond Future	9.3608	96.1363	9.3177	96.5121	0.460	0.0000	0.0000
2026/06/12	R248	06/05/2027	9.05 Call	Bond Future	3618.0700	3.6181	3776.6500	3.7767	4.383	0.0000	0.0000
2026/06/12	R248	06/05/2027	9.05 Put	Bond Future	6381.5000	6.3815	6164.2400	6.1642	3.405	0.0000	0.0000
2026/06/12	R248	05/08/2027		Bond Future	9.4091	97.9430	9.3495	98.4582	0.634	0.0000	0.0000
2026/06/12	R248	05/08/2027	9.37 Call	Bond Future	5279.6900	5.2797	5543.9100	5.5439	5.004	0.0000	0.0000
2026/06/12	R248	05/08/2027	9.37 Put	Bond Future	5617.0400	5.6170	5366.0300	5.3660	4.469	0.0000	0.0000
2026/06/12	R2R9	06/08/2026		Bond Future	9.1163	109.2176	9.0596	109.6559	0.622	0.0000	0.0000
2026/06/12	R2R9	06/08/2026	101.74 Call	Bond Future	96098.1000	96.0981	96536.3600	96.5364	0.456	0.0000	0.0000
2026/06/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R2R9	05/11/2026		Bond Future	9.1672	106.2707	9.1092	106.7115	0.632	0.0000	0.0000
2026/06/12	R2R9	05/11/2026	98.56 Call	Bond Future	95300.6700	95.3007	95741.4600	95.7415	0.463	0.0000	0.0000
2026/06/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R2R9	04/02/2027		Bond Future	9.2124	108.3408	9.1658	108.6894	0.506	0.0000	0.0000
2026/06/12	R2R9	04/02/2027	9.89 Call	Bond Future	6934.2600	6.9343	7173.8400	7.1738	3.455	0.0000	0.0000
2026/06/12	R2R9	04/02/2027	9.89 Put	Bond Future	2046.0400	2.0460	1936.9500	1.9370	5.332	0.0000	0.0000
2026/06/12	R2R9	06/05/2027		Bond Future	9.2604	105.4609	9.2069	105.8548	0.578	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	8.83 Call	Bond Future	2632.6200	2.6326	2784.5800	2.7846	5.772	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	8.83 Put	Bond Future	5857.2100	5.8572	5615.3000	5.6153	4.130	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	9.64 Call	Bond Future	5812.4500	5.8125	6052.9500	6.0530	4.138	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	9.64 Put	Bond Future	3079.4200	3.0794	2926.0500	2.9261	4.980	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	8.94 Put	Bond Future	5360.0200	5.3600	5130.8200	5.1308	4.276	0.0000	0.0000
2026/06/12	R2R9	06/05/2027	8.94 Call	Bond Future	2972.4700	2.9725	3137.1400	3.1371	5.540	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.68 Call	Bond Future	6066.6100	6.0666	6398.2500	6.3983	5.467	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.68 Put	Bond Future	3534.0200	3.5340	3318.0300	3.3180	6.112	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	8.90 Put	Bond Future	6150.7300	6.1507	5827.5900	5.8276	5.254	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	8.90 Call	Bond Future	3047.3300	3.0473	3271.8200	3.2718	7.367	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.53 Call	Bond Future	5397.9600	5.3980	5710.9400	5.7109	5.798	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.53 Put	Bond Future	3916.6900	3.9167	3682.0400	3.6820	5.991	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	8.82 Put	Bond Future	6520.4800	6.5205	6185.7900	6.1858	5.133	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	8.82 Call	Bond Future	2814.7200	2.8147	3027.6600	3.0277	7.565	0.0000	0.0000
2026/06/12	R2R9	05/08/2027		Bond Future	9.3223	107.4417	9.2465	107.9893	0.813	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.26 Call	Bond Future	4283.7900	4.2838	4560.3000	4.5603	6.455	0.0000	0.0000
2026/06/12	R2R9	05/08/2027	9.26 Put	Bond Future	4733.4100	4.7334	4462.2900	4.4623	5.728	0.0000	0.0000
2026/06/12	R4R2	06/08/2026		Bond Future	9.3015	110.4004	9.2449	110.8871	0.609	0.0000	0.0000
2026/06/12	R4R2	06/08/2026	102.06 Call	Bond Future	96983.1700	96.9832	97469.7900	97.4698	0.502	0.0000	0.0000
2026/06/12	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	
2026/06/12	R4R2	05/11/2026		Bond Future	9.3533	107.3495	9.2955	107.8394	0.618	0.0000	0.0000
2026/06/12	R4R2	05/11/2026	98.76 Call	Bond Future	96126.9600	96.1270	96616.8000	96.6168	0.510	0.0000	0.0000
2026/06/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	R4R2	04/02/2027		Bond Future	9.4001	109.4407	9.3525	109.8383	0.506	0.0000	0.0000
2026/06/12	R4R2	04/02/2027	10.13 Call	Bond Future	8107.8800	8.1079	8384.6700	8.3847	3.414	0.0000	0.0000
2026/06/12	R4R2	04/02/2027	10.13 Put	Bond Future	2275.5900	2.2756	2154.7400	2.1547	5.311	0.0000	0.0000
2026/06/12	R4R2	06/05/2027		Bond Future	9.4493	106.4560	9.3954	106.9002	0.570	0.0000	0.0000
2026/06/12	R4R2	06/05/2027	9.00 Call	Bond Future	2969.1800	2.9692	3139.9800	3.1400	5.752	0.0000	0.0000
2026/06/12	R4R2	06/05/2027	9.00 Put	Bond Future	6757.5800	6.7576	6484.1600	6.4842	4.046	0.0000	0.0000
2026/06/12	R4R2	05/08/2027		Bond Future	9.5109	108.4554	9.4370	109.0559	0.777	0.0000	0.0000
2026/06/12	R4R2	05/08/2027	9.44 Call	Bond Future	4885.6400	4.8856	5188.8800	5.1889	6.207	0.0000	0.0000
2026/06/12	R4R2	05/08/2027	9.44 Put	Bond Future	5461.6000	5.4616	5164.4000	5.1644	5.442	0.0000	0.0000
2026/06/12	RR87	06/08/2026		Bond Future	7.2645	100.8701	7.2525	100.8743	0.165	0.0000	0.0000
2026/06/12	RR87	06/08/2026	6.53 Call	Bond Future	0.8226	0.0008	0.8505	0.0009	3.389	0.0000	0.0000
2026/06/12	RR87	06/08/2026	6.53 Put	Bond Future	260.6326	0.2606	256.4405	0.2564	1.608	0.0000	0.0000
2026/06/12	RR87	05/11/2026		Bond Future	6.5256	102.7469	6.5345	102.7458	0.138	0.0000	0.0000
2026/06/12	RR87	05/11/2026	5.27 Call	Bond Future	0.5982	0.0006	0.5630	0.0006	5.891	0.0000	0.0000
2026/06/12	RR87	05/11/2026	5.27 Put	Bond Future	144.6482	0.1446	145.6430	0.1456	0.688	0.0000	0.0000
2026/06/12	RR88	06/08/2026		Bond Future	7.6711	104.2881	7.6822	104.2749	0.145	0.0000	0.0000
2026/06/12	RR88	06/08/2026	6.79 Call	Bond Future	1.9149	0.0019	1.6441	0.0016	14.145	0.0000	0.0000
2026/06/12	RR88	06/08/2026	6.79 Put	Bond Future	1060.5649	1.0606	1073.5341	1.0735	1.223	0.0000	0.0000
2026/06/12	RR88	05/11/2026		Bond Future	7.6786	105.5834	7.6975	105.5637	0.246	0.0000	0.0000
2026/06/12	RR88	05/11/2026	6.71 Call	Bond Future	16.8180	0.0168	15.4177	0.0154	8.326	0.0000	0.0000
2026/06/12	RR88	05/11/2026	6.71 Put	Bond Future	1030.4280	1.0304	1048.6677	1.0487	1.770	0.0000	0.0000
2026/06/12	RR88	04/02/2027		Bond Future	7.6154	103.7879	7.7570	103.6694	1.860	0.0000	0.0000
2026/06/12	RR88	04/02/2027	7.78 Call	Bond Future	410.8167	0.4108	346.2629	0.3463	15.714	0.0000	0.0000
2026/06/12	RR88	04/02/2027	7.78 Put	Bond Future	273.0467	0.2730	327.0429	0.3270	19.775	0.0000	0.0000
2026/06/12	RR88	06/05/2027		Bond Future	7.5237	105.8004	7.6631	105.7169	1.853	0.0000	0.0000
2026/06/12	RR88	06/05/2027	7.89 Call	Bond Future	411.7600	0.4118	361.3797	0.3614	12.235	0.0000	0.0000
2026/06/12	RR88	06/05/2027	7.89 Put	Bond Future	192.5500	0.1926	225.6897	0.2257	17.211	0.0000	0.0000
2026/06/12	RR88	05/08/2027		Bond Future	7.4664	102.4828	7.3078	102.5401	2.124	0.0000	0.0000
2026/06/12	RR88	05/08/2027	8.07 Call	Bond Future	325.3918	0.3254	364.7423	0.3647	12.093	0.0000	0.0000
2026/06/12	RR88	05/08/2027	8.07 Put	Bond Future	108.0318	0.1080	90.1123	0.0901	16.587	0.0000	0.0000
2026/06/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/12	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
2026/06/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

0

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