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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2026 TO 15/06/2026

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
2026/06/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/06/15	2029	06/08/2026		Bond Future	151.0150	151.0150	151.0282	0.009	0.0000	0.0000
2026/06/15	2029	06/08/2026	144.10 Call	Bond Future	6915.0400	6.9150	6928.2200	0.191	0.0000	0.0000
2026/06/15	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2029	05/11/2026		Bond Future	152.3545	152.3545	152.3675	0.009	0.0000	0.0000
2026/06/15	2029	05/11/2026	147.56 Call	Bond Future	4794.5000	4.7945	4807.5100	0.271	0.0000	0.0000
2026/06/15	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/15	2029	04/02/2027		Bond Future	155.2153	155.2153	155.2288	155.2288	0.009	0.0000	0.0000
2026/06/15	2029	04/02/2027	149.72 Call	Bond Future	5495.2500	5.4953	5508.7600	5.5088	0.246	0.0000	0.0000
2026/06/15	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2029	06/05/2027		Bond Future	156.7789	156.7789	156.7924	156.7924	0.009	0.0000	0.0000
2026/06/15	2029	06/05/2027	153.32 Call	Bond Future	3458.9000	3.4589	3472.4400	3.4724	0.391	0.0000	0.0000
2026/06/15	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2029	05/08/2027		Bond Future	159.9734	159.9734	159.9872	159.9872	0.009	0.0000	0.0000
2026/06/15	2029	05/08/2027	156.72 Call	Bond Future	3253.4200	3.2534	3267.1600	3.2672	0.422	0.0000	0.0000
2026/06/15	2029	05/08/2027	156.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2030	06/08/2026	7.21 Put	Bond Future	2381.9800	2.3820	1970.9200	1.9709	17.257	0.0000	0.0000
2026/06/15	2030	06/08/2026	7.21 Call	Bond Future	42.3600	0.0424	72.4000	0.0724	70.916	0.0000	0.0000
2026/06/15	2030	06/08/2026	7.71 Put	Bond Future	1119.0600	1.1191	817.3500	0.8174	26.961	0.0000	0.0000
2026/06/15	2030	06/08/2026	7.71 Call	Bond Future	297.9200	0.2979	437.3100	0.4373	46.788	0.0000	0.0000
2026/06/15	2030	06/08/2026	8.06 Call	Bond Future	791.5600	0.7916	1042.1200	1.0421	31.654	0.0000	0.0000
2026/06/15	2030	06/08/2026	8.06 Put	Bond Future	566.2400	0.5662	375.7000	0.3757	33.650	0.0000	0.0000
2026/06/15	2030	06/08/2026		Bond Future	7.9843	100.3030	7.8366	100.7441	1.850	0.0000	0.0000
2026/06/15	2030	06/08/2026	9.22 Call	Bond Future	3644.2400	3.6442	4063.8100	4.0638	11.513	0.0000	0.0000
2026/06/15	2030	06/08/2026	9.22 Put	Bond Future	44.9500	0.0450	23.4200	0.0234	47.898	0.0000	0.0000
2026/06/15	2030	05/11/2026		Bond Future	8.0120	102.1645	7.8517	102.6134	2.000	0.0000	0.0000
2026/06/15	2030	05/11/2026	8.39 Call	Bond Future	1673.5600	1.6736	1972.6200	1.9726	17.870	0.0000	0.0000
2026/06/15	2030	05/11/2026	8.39 Put	Bond Future	624.5100	0.6245	474.6000	0.4746	24.004	0.0000	0.0000
2026/06/15	2030	04/02/2027		Bond Future	8.0554	100.0513	7.8798	100.5087	2.180	0.0000	0.0000
2026/06/15	2030	04/02/2027	7.82 Call	Bond Future	812.5000	0.8125	1011.2400	1.0112	24.460	0.0000	0.0000
2026/06/15	2030	04/02/2027	7.82 Put	Bond Future	1426.2300	1.4262	1167.4800	1.1675	18.142	0.0000	0.0000
2026/06/15	2030	06/05/2027		Bond Future	8.0678	102.0275	7.8742	102.4939	2.399	0.0000	0.0000
2026/06/15	2030	06/05/2027	7.27 Call	Bond Future	399.2300	0.3992	522.9200	0.5229	30.982	0.0000	0.0000
2026/06/15	2030	06/05/2027	7.27 Put	Bond Future	2338.8400	2.3388	1996.1900	1.9962	14.650	0.0000	0.0000
2026/06/15	2030	05/08/2027		Bond Future	8.0726	100.0750	7.8568	100.5507	2.673	0.0000	0.0000
2026/06/15	2030	05/08/2027	8.11 Call	Bond Future	1245.9600	1.2460	1502.4000	1.5024	20.582	0.0000	0.0000
2026/06/15	2030	05/08/2027	8.11 Put	Bond Future	1163.8300	1.1638	944.6100	0.9446	18.836	0.0000	0.0000
2026/06/15	2031	06/08/2026		Bond Future	116.7343	116.7343	116.5499	116.5499	0.158	0.0000	0.0000
2026/06/15	2031	06/08/2026	113.81 Call	Bond Future	2955.1600	2.9552	2774.6600	2.7747	6.108	0.0000	0.0000
2026/06/15	2031	06/08/2026	113.81 Put	Bond Future	30.8500	0.0309	34.7200	0.0347	12.545	0.0000	0.0000
2026/06/15	2031	05/11/2026		Bond Future	118.9285	118.9285	118.7404	118.7404	0.158	0.0000	0.0000
2026/06/15	2031	05/11/2026	111.49 Call	Bond Future	7439.2400	7.4392	7251.1900	7.2512	2.528	0.0000	0.0000
2026/06/15	2031	05/11/2026	111.49 Put	Bond Future	0.7000	0.0007	0.8200	0.0008	17.143	0.0000	0.0000
2026/06/15	2031	04/02/2027		Bond Future	118.6636	118.6636	118.4721	118.4721	0.161	0.0000	0.0000
2026/06/15	2031	04/02/2027	116.18 Call	Bond Future	2789.6900	2.7897	2631.0300	2.6310	5.687	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	
2026/06/15	2031	04/02/2027	116.18 Put	Bond Future	306.1100	0.3061	338.9600	0.3390	10.731	0.0000	0.0000
2026/06/15	2031	06/05/2027		Bond Future	121.0331	121.0331	120.8376	120.8376	0.162	0.0000	0.0000
2026/06/15	2031	06/05/2027	116.87 Call	Bond Future	4279.4500	4.2795	4098.6200	4.0986	4.226	0.0000	0.0000
2026/06/15	2031	06/05/2027	116.87 Put	Bond Future	116.3300	0.1163	131.0600	0.1311	12.662	0.0000	0.0000
2026/06/15	2031	05/08/2027		Bond Future	120.9407	120.9407	120.7411	120.7411	0.165	0.0000	0.0000
2026/06/15	2031	05/08/2027	121.41 Call	Bond Future	1083.9100	1.0839	992.2700	0.9923	8.455	0.0000	0.0000
2026/06/15	2031	05/08/2027	121.41 Put	Bond Future	1553.2600	1.5533	1661.2000	1.6612	6.949	0.0000	0.0000
2026/06/15	2032	06/08/2026		Bond Future	8.2654	102.9358	8.1305	103.5360	1.632	0.0000	0.0000
2026/06/15	2032	06/08/2026	10.12 Call	Bond Future	7838.8300	7.8388	8428.9500	8.4290	7.528	0.0000	0.0000
2026/06/15	2032	06/08/2026	10.12 Put	Bond Future	20.4300	0.0204	10.4100	0.0104	49.046	0.0000	0.0000
2026/06/15	2032	05/11/2026		Bond Future	8.3035	100.6860	8.1609	101.2970	1.717	0.0000	0.0000
2026/06/15	2032	05/11/2026	9.16 Call	Bond Future	4157.4200	4.1574	4636.8600	4.6369	11.532	0.0000	0.0000
2026/06/15	2032	05/11/2026	9.16 Put	Bond Future	581.9600	0.5820	450.4100	0.4504	22.605	0.0000	0.0000
2026/06/15	2032	04/02/2027		Bond Future	8.3528	102.5524	8.2016	103.1749	1.811	0.0000	0.0000
2026/06/15	2032	04/02/2027	8.48 Call	Bond Future	2214.8400	2.2148	2561.9100	2.5619	15.670	0.0000	0.0000
2026/06/15	2032	04/02/2027	8.48 Put	Bond Future	1695.0500	1.6951	1419.6200	1.4196	16.249	0.0000	0.0000
2026/06/15	2032	06/05/2027		Bond Future	8.3751	100.4160	8.2144	101.0506	1.918	0.0000	0.0000
2026/06/15	2032	06/05/2027	7.80 Call	Bond Future	1059.3400	1.0593	1276.6700	1.2767	20.516	0.0000	0.0000
2026/06/15	2032	06/05/2027	7.80 Put	Bond Future	3354.0400	3.3540	2936.7500	2.9368	12.441	0.0000	0.0000
2026/06/15	2032	05/08/2027		Bond Future	8.3931	102.4408	8.2218	103.0882	2.040	0.0000	0.0000
2026/06/15	2032	05/08/2027	8.42 Call	Bond Future	2245.6600	2.2457	2588.2800	2.5883	15.257	0.0000	0.0000
2026/06/15	2032	05/08/2027	8.42 Put	Bond Future	2144.2300	2.1442	1839.5100	1.8395	14.211	0.0000	0.0000
2026/06/15	2033	06/08/2026		Bond Future	147.5311	147.5311	147.7723	147.7723	0.164	0.0000	0.0000
2026/06/15	2033	06/08/2026	134.25 Call	Bond Future	13281.0700	13.2811	13522.3000	13.5223	1.816	0.0000	0.0000
2026/06/15	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2033	05/11/2026		Bond Future	148.7020	148.7020	148.9473	148.9473	0.165	0.0000	0.0000
2026/06/15	2033	05/11/2026	137.26 Call	Bond Future	11442.0400	11.4420	11687.3400	11.6873	2.144	0.0000	0.0000
2026/06/15	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2033	04/02/2027		Bond Future	151.4942	151.4942	151.7445	151.7445	0.165	0.0000	0.0000
2026/06/15	2033	04/02/2027	142.71 Call	Bond Future	8784.2400	8.7842	9034.4700	9.0345	2.849	0.0000	0.0000
2026/06/15	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2033	06/05/2027		Bond Future	152.8784	152.8784	153.1334	153.1334	0.167	0.0000	0.0000
2026/06/15	2033	06/05/2027	151.21 Call	Bond Future	1668.4000	1.6684	1923.3500	1.9234	15.281	0.0000	0.0000
2026/06/15	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2033	05/08/2027		Bond Future	155.9934	155.9934	156.2535	156.2535	0.167	0.0000	0.0000
2026/06/15	2033	05/08/2027	153.15 Call	Bond Future	2843.4300	2.8434	3103.4900	3.1035	9.146	0.0000	0.0000
2026/06/15	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	
2026/06/15	2037	06/08/2026	9.30 Call	Bond Future	3573.8800	3.5739	4462.4700	4.4625	24.863	0.0000	0.0000
2026/06/15	2037	06/08/2026	9.30 Put	Bond Future	679.4400	0.6794	402.6100	0.4026	40.744	0.0000	0.0000
2026/06/15	2037	06/08/2026	11.30 Call	Bond Future	14558.5500	14.5586	15720.4800	15.7205	7.981	0.0000	0.0000
2026/06/15	2037	06/08/2026	11.30 Put	Bond Future	5.6000	0.0056	2.1100	0.0021	62.321	0.0000	0.0000
2026/06/15	2037	06/08/2026	10.70 Call	Bond Future	11308.2100	11.3082	12453.1100	12.4531	10.125	0.0000	0.0000
2026/06/15	2037	06/08/2026	10.70 Put	Bond Future	37.9600	0.0380	17.4400	0.0174	54.057	0.0000	0.0000
2026/06/15	2037	06/08/2026	10.02 Put	Bond Future	152.0100	0.1520	77.7600	0.0778	48.845	0.0000	0.0000
2026/06/15	2037	06/08/2026	10.02 Call	Bond Future	7484.6700	7.4847	8575.8400	8.5758	14.579	0.0000	0.0000
2026/06/15	2037	06/08/2026		Bond Future	8.8544	97.8854	8.6799	99.0508	1.971	0.0000	0.0000
2026/06/15	2037	06/08/2026	11.71 Call	Bond Future	16699.6700	16.6997	17864.2700	17.8643	6.974	0.0000	0.0000
2026/06/15	2037	06/08/2026	11.71 Put	Bond Future	1.2100	0.0012	0.3900	0.0004	67.769	0.0000	0.0000
2026/06/15	2037	05/11/2026		Bond Future	8.8972	99.7020	8.7164	100.8888	2.033	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.62 Call	Bond Future	10774.6800	10.7747	11854.7400	11.8547	10.024	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.62 Put	Bond Future	370.2700	0.3703	263.5500	0.2636	28.822	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.83 Call	Bond Future	11853.8900	11.8539	12956.1000	12.9561	9.298	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.83 Put	Bond Future	285.1800	0.2852	200.6100	0.2006	29.655	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.23 Call	Bond Future	8743.3400	8.7433	9774.2600	9.7743	11.791	0.0000	0.0000
2026/06/15	2037	05/11/2026	10.23 Put	Bond Future	558.5200	0.5585	402.6600	0.4027	27.906	0.0000	0.0000
2026/06/15	2037	05/11/2026	9.46 Put	Bond Future	1321.5000	1.3215	988.3000	0.9883	25.214	0.0000	0.0000
2026/06/15	2037	05/11/2026	9.46 Call	Bond Future	4895.1200	4.8951	5748.7000	5.7487	17.437	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.81 Call	Bond Future	6726.7700	6.7268	7636.5600	7.6366	13.525	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.81 Put	Bond Future	1423.9500	1.4240	1124.8000	1.1248	21.008	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.31 Call	Bond Future	4490.1000	4.4901	5262.2500	5.2623	17.197	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.31 Put	Bond Future	2213.9700	2.2140	1777.1800	1.7772	19.729	0.0000	0.0000
2026/06/15	2037	04/02/2027	8.44 Put	Bond Future	4951.7800	4.9518	4177.2600	4.1773	15.641	0.0000	0.0000
2026/06/15	2037	04/02/2027	8.44 Call	Bond Future	1638.0300	1.6380	2072.4500	2.0725	26.521	0.0000	0.0000
2026/06/15	2037	04/02/2027		Bond Future	8.9478	97.2927	8.7599	98.5016	2.100	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.51 Call	Bond Future	5355.1000	5.3551	6188.0800	6.1881	15.555	0.0000	0.0000
2026/06/15	2037	04/02/2027	9.51 Put	Bond Future	1852.5700	1.8526	1476.6100	1.4766	20.294	0.0000	0.0000
2026/06/15	2037	06/05/2027		Bond Future	8.9864	99.2146	8.7913	100.4473	2.171	0.0000	0.0000
2026/06/15	2037	06/05/2027	8.58 Call	Bond Future	2229.3100	2.2293	2736.9200	2.7369	22.770	0.0000	0.0000
2026/06/15	2037	06/05/2027	8.58 Put	Bond Future	4820.2200	4.8202	4095.1900	4.0952	15.041	0.0000	0.0000
2026/06/15	2037	05/08/2027		Bond Future	9.0247	96.9548	8.8217	98.2122	2.249	0.0000	0.0000
2026/06/15	2037	05/08/2027	9.05 Call	Bond Future	3834.8200	3.8348	4515.8100	4.5158	17.758	0.0000	0.0000
2026/06/15	2037	05/08/2027	9.05 Put	Bond Future	3679.7900	3.6798	3103.3800	3.1034	15.664	0.0000	0.0000
2026/06/15	2038	06/08/2026		Bond Future	162.1585	162.1585	162.1760	162.1760	0.011	0.0000	0.0000
2026/06/15	2038	06/08/2026	144.72 Call	Bond Future	17438.5200	17.4385	17455.9700	17.4560	0.100	0.0000	0.0000
2026/06/15	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	
2026/06/15	2038	05/11/2026		Bond Future	165.2066	165.2066	165.2238	165.2238	0.010	0.0000	0.0000
2026/06/15	2038	05/11/2026	146.31 Call	Bond Future	18896.5700	18.8966	18913.7500	18.9138	0.091	0.0000	0.0000
2026/06/15	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2038	04/02/2027		Bond Future	166.0407	166.0407	166.0585	166.0585	0.011	0.0000	0.0000
2026/06/15	2038	04/02/2027	153.83 Call	Bond Future	12210.7000	12.2107	12228.5400	12.2285	0.146	0.0000	0.0000
2026/06/15	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2038	06/05/2027		Bond Future	169.3557	169.3557	169.3736	169.3736	0.011	0.0000	0.0000
2026/06/15	2038	06/05/2027	166.10 Call	Bond Future	3255.6900	3.2557	3273.5600	3.2736	0.549	0.0000	0.0000
2026/06/15	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2038	05/08/2027		Bond Future	170.4833	170.4833	170.5017	170.5017	0.011	0.0000	0.0000
2026/06/15	2038	05/08/2027	169.13 Call	Bond Future	1353.3400	1.3533	1371.6900	1.3717	1.356	0.0000	0.0000
2026/06/15	2038	05/08/2027	169.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2040	06/08/2026		Bond Future	9.1206	99.3631	8.9414	100.7415	1.965	0.0000	0.0000
2026/06/15	2040	06/08/2026	12.19 Call	Bond Future	19930.1000	19.9301	21307.9100	21.3079	6.913	0.0000	0.0000
2026/06/15	2040	06/08/2026	12.19 Put	Bond Future	0.8600	0.0009	0.2600	0.0003	69.767	0.0000	0.0000
2026/06/15	2040	05/11/2026		Bond Future	9.1667	101.2072	8.9816	102.6109	2.019	0.0000	0.0000
2026/06/15	2040	05/11/2026	11.06 Call	Bond Future	13259.8900	13.2599	14553.1200	14.5531	9.753	0.0000	0.0000
2026/06/15	2040	05/11/2026	11.06 Put	Bond Future	378.2800	0.3783	267.8100	0.2678	29.203	0.0000	0.0000
2026/06/15	2040	05/11/2026	11.27 Call	Bond Future	14462.3100	14.4623	15775.9100	15.7759	9.083	0.0000	0.0000
2026/06/15	2040	05/11/2026	11.27 Put	Bond Future	303.1700	0.3032	213.0700	0.2131	29.719	0.0000	0.0000
2026/06/15	2040	05/11/2026	10.67 Call	Bond Future	11000.9500	11.0010	12244.3000	12.2443	11.302	0.0000	0.0000
2026/06/15	2040	05/11/2026	10.67 Put	Bond Future	567.2100	0.5672	406.8600	0.4069	28.270	0.0000	0.0000
2026/06/15	2040	05/11/2026	9.91 Put	Bond Future	1292.3000	1.2923	958.2400	0.9582	25.850	0.0000	0.0000
2026/06/15	2040	05/11/2026	9.91 Call	Bond Future	6658.6700	6.6587	7728.3100	7.7283	16.064	0.0000	0.0000
2026/06/15	2040	04/02/2027	10.17 Call	Bond Future	8283.7900	8.2838	9378.8300	9.3788	13.219	0.0000	0.0000
2026/06/15	2040	04/02/2027	10.17 Put	Bond Future	1598.6000	1.5986	1263.7500	1.2638	20.946	0.0000	0.0000
2026/06/15	2040	04/02/2027	9.67 Call	Bond Future	5688.8000	5.6888	6634.7100	6.6347	16.628	0.0000	0.0000
2026/06/15	2040	04/02/2027	9.67 Put	Bond Future	2438.3800	2.4384	1954.4000	1.9544	19.848	0.0000	0.0000
2026/06/15	2040	04/02/2027	8.78 Put	Bond Future	5477.8800	5.4779	4601.6600	4.6017	15.996	0.0000	0.0000
2026/06/15	2040	04/02/2027	8.78 Call	Bond Future	2149.9600	2.1500	2703.6300	2.7036	25.753	0.0000	0.0000
2026/06/15	2040	04/02/2027		Bond Future	9.2198	98.5753	9.0283	100.0052	2.077	0.0000	0.0000
2026/06/15	2040	04/02/2027	9.93 Call	Bond Future	7010.1300	7.0101	8040.3900	8.0404	14.697	0.0000	0.0000
2026/06/15	2040	04/02/2027	9.93 Put	Bond Future	1951.2600	1.9513	1551.6300	1.5516	20.481	0.0000	0.0000
2026/06/15	2040	06/05/2027		Bond Future	9.2625	100.5226	9.0645	101.9806	2.138	0.0000	0.0000
2026/06/15	2040	06/05/2027	8.88 Call	Bond Future	2759.5200	2.7595	3377.8100	3.3778	22.406	0.0000	0.0000
2026/06/15	2040	06/05/2027	8.88 Put	Bond Future	5602.8900	5.6029	4763.2400	4.7632	14.986	0.0000	0.0000
2026/06/15	2040	05/08/2027		Bond Future	9.3052	98.0387	9.1001	99.5259	2.204	0.0000	0.0000
2026/06/15	2040	05/08/2027	9.33 Call	Bond Future	4589.0100	4.5890	5398.6200	5.3986	17.642	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	
2026/06/15	2040	05/08/2027	9.33 Put	Bond Future	4411.1100	4.4111	3733.4700	3.7335	15.362	0.0000	0.0000
2026/06/15	2043	06/08/2026		Bond Future	125.1357	125.1357	125.1491	125.1491	0.011	0.0000	0.0000
2026/06/15	2043	06/08/2026	110.88 Call	Bond Future	14258.9960	14.2590	14271.4740	14.2715	0.088	0.0000	0.0000
2026/06/15	2043	06/08/2026	110.88 Put	Bond Future	3.2660	0.0033	2.3840	0.0024	27.007	0.0000	0.0000
2026/06/15	2043	05/11/2026		Bond Future	127.4878	127.4878	127.5011	127.5011	0.010	0.0000	0.0000
2026/06/15	2043	05/11/2026	112.84 Call	Bond Future	14730.1531	14.7302	14738.1533	14.7382	0.054	0.0000	0.0000
2026/06/15	2043	05/11/2026	112.84 Put	Bond Future	82.3431	0.0823	77.0233	0.0770	6.461	0.0000	0.0000
2026/06/15	2043	04/02/2027		Bond Future	126.9390	126.9390	126.9528	126.9528	0.011	0.0000	0.0000
2026/06/15	2043	04/02/2027	117.63 Call	Bond Future	10129.2617	10.1293	10126.1640	10.1262	0.031	0.0000	0.0000
2026/06/15	2043	04/02/2027	117.63 Put	Bond Future	820.2917	0.8203	803.3740	0.8034	2.062	0.0000	0.0000
2026/06/15	2043	06/05/2027		Bond Future	129.4739	129.4739	129.4877	129.4877	0.011	0.0000	0.0000
2026/06/15	2043	06/05/2027	127.48 Call	Bond Future	5411.9671	5.4120	5400.5338	5.4005	0.211	0.0000	0.0000
2026/06/15	2043	06/05/2027	127.48 Put	Bond Future	3418.0271	3.4180	3392.8138	3.3928	0.738	0.0000	0.0000
2026/06/15	2043	05/08/2027		Bond Future	129.0981	129.0981	129.1122	129.1122	0.011	0.0000	0.0000
2026/06/15	2043	05/08/2027	129.56 Call	Bond Future	4552.6174	4.5526	4542.5551	4.5426	0.221	0.0000	0.0000
2026/06/15	2043	05/08/2027	129.56 Put	Bond Future	5014.4874	5.0145	4990.4051	4.9904	0.480	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.25 Call	Bond Future	2116.5000	2.1165	2906.6500	2.9067	37.333	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.25 Put	Bond Future	2148.5500	2.1486	1436.3400	1.4363	33.148	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.00 Call	Bond Future	1188.0600	1.1881	1740.5800	1.7406	46.506	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.00 Put	Bond Future	3330.8100	3.3308	2380.9700	2.3810	28.517	0.0000	0.0000
2026/06/15	2044	06/08/2026		Bond Future	9.2539	95.9558	9.0750	97.4582	1.933	0.0000	0.0000
2026/06/15	2044	06/08/2026	12.42 Call	Bond Future	21627.5000	21.6275	23129.0200	23.1290	6.943	0.0000	0.0000
2026/06/15	2044	06/08/2026	12.42 Put	Bond Future	1.2400	0.0012	0.4000	0.0004	67.742	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.75 Call	Bond Future	4815.5600	4.8156	5981.0900	5.9811	24.203	0.0000	0.0000
2026/06/15	2044	06/08/2026	9.75 Put	Bond Future	826.9100	0.8269	490.0800	0.4901	40.734	0.0000	0.0000
2026/06/15	2044	05/11/2026		Bond Future	9.2983	97.7366	9.1142	99.2666	1.980	0.0000	0.0000
2026/06/15	2044	05/11/2026	11.34 Call	Bond Future	15150.7000	15.1507	16569.5100	16.5695	9.365	0.0000	0.0000
2026/06/15	2044	05/11/2026	11.34 Put	Bond Future	387.0700	0.3871	275.9400	0.2759	28.711	0.0000	0.0000
2026/06/15	2044	04/02/2027		Bond Future	9.3488	95.1656	9.1590	96.7241	2.031	0.0000	0.0000
2026/06/15	2044	04/02/2027	10.18 Call	Bond Future	8383.6900	8.3837	9541.2300	9.5412	13.807	0.0000	0.0000
2026/06/15	2044	04/02/2027	10.18 Put	Bond Future	1986.9600	1.9870	1586.0100	1.5860	20.179	0.0000	0.0000
2026/06/15	2044	06/05/2027		Bond Future	9.3900	97.0457	9.1944	98.6347	2.083	0.0000	0.0000
2026/06/15	2044	06/05/2027	9.08 Call	Bond Future	3343.9200	3.3439	4056.7400	4.0567	21.317	0.0000	0.0000
2026/06/15	2044	06/05/2027	9.08 Put	Bond Future	5880.1200	5.8801	5003.9200	5.0039	14.901	0.0000	0.0000
2026/06/15	2044	05/08/2027		Bond Future	9.4311	94.6169	9.2293	96.2379	2.140	0.0000	0.0000
2026/06/15	2044	05/08/2027	9.44 Call	Bond Future	5066.0000	5.0660	5946.1400	5.9461	17.373	0.0000	0.0000
2026/06/15	2044	05/08/2027	9.44 Put	Bond Future	4995.6100	4.9956	4254.8000	4.2548	14.829	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	
2026/06/15	2046	06/08/2026		Bond Future	145.5315	145.5315	146.1888	146.1888	0.452	0.0000	0.0000
2026/06/15	2046	06/08/2026	122.38 Call	Bond Future	23151.4900	23.1515	23808.7700	23.8088	2.839	0.0000	0.0000
2026/06/15	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2046	05/11/2026		Bond Future	145.9116	145.9116	146.5808	146.5808	0.459	0.0000	0.0000
2026/06/15	2046	05/11/2026	125.48 Call	Bond Future	20431.5700	20.4316	21100.8400	21.1008	3.276	0.0000	0.0000
2026/06/15	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2046	04/02/2027		Bond Future	148.6513	148.6513	149.3334	149.3334	0.459	0.0000	0.0000
2026/06/15	2046	04/02/2027	131.09 Call	Bond Future	17561.3000	17.5613	18243.4000	18.2434	3.884	0.0000	0.0000
2026/06/15	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2046	06/05/2027		Bond Future	149.2073	149.2073	149.9028	149.9028	0.466	0.0000	0.0000
2026/06/15	2046	06/05/2027	148.99 Call	Bond Future	217.2900	0.2173	912.7700	0.9128	320.070	0.0000	0.0000
2026/06/15	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2046	05/08/2027		Bond Future	152.2476	152.2476	152.9572	152.9572	0.466	0.0000	0.0000
2026/06/15	2046	05/08/2027	149.17 Call	Bond Future	3077.5800	3.0776	3787.2300	3.7872	23.059	0.0000	0.0000
2026/06/15	2046	05/08/2027	149.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2050	06/08/2026		Bond Future	147.7186	147.7186	147.9866	147.9866	0.181	0.0000	0.0000
2026/06/15	2050	06/08/2026	123.27 Call	Bond Future	24448.5900	24.4486	24716.6100	24.7166	1.096	0.0000	0.0000
2026/06/15	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2050	05/11/2026		Bond Future	150.4951	150.4951	150.7676	150.7676	0.181	0.0000	0.0000
2026/06/15	2050	05/11/2026	123.84 Call	Bond Future	26655.0600	26.6551	26927.6100	26.9276	1.023	0.0000	0.0000
2026/06/15	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2050	04/02/2027		Bond Future	150.7970	150.7970	151.0749	151.0749	0.184	0.0000	0.0000
2026/06/15	2050	04/02/2027	132.39 Call	Bond Future	18407.0000	18.4070	18684.9000	18.6849	1.510	0.0000	0.0000
2026/06/15	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2050	06/05/2027		Bond Future	153.8077	153.8077	154.0910	154.0910	0.184	0.0000	0.0000
2026/06/15	2050	06/05/2027	150.46 Call	Bond Future	3347.6800	3.3477	3630.9600	3.6310	8.462	0.0000	0.0000
2026/06/15	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	2050	05/08/2027		Bond Future	154.3549	154.3549	154.6439	154.6439	0.187	0.0000	0.0000
2026/06/15	2050	05/08/2027	152.97 Call	Bond Future	1384.9300	1.3849	1673.8600	1.6739	20.862	0.0000	0.0000
2026/06/15	2050	05/08/2027	152.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	AL37	06/08/2026		Index Future	1290.6900	1290.6900	1289.9320	1289.9320	0.059	0.0000	0.0000
2026/06/15	AL37	05/11/2026		Index Future	1314.8970	1314.8970	1314.1140	1314.1140	0.060	0.0000	0.0000
2026/06/15	AL37	04/02/2027		Index Future	1339.2780	1339.2780	1338.4870	1338.4870	0.059	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	
2026/06/15	AL37	06/05/2027		Index Future	1365.7090	1365.7090	1364.8960	1364.8960	0.060	0.0000	0.0000
2026/06/15	AL37	05/08/2027		Index Future	1392.9590	1392.9590	1392.1280	1392.1280	0.060	0.0000	0.0000
2026/06/15	AL7T	06/08/2026		Index Future	1676.0510	1676.0510	1675.0670	1675.0670	0.059	0.0000	0.0000
2026/06/15	AL7T	05/11/2026		Index Future	1707.4860	1707.4860	1706.4700	1706.4700	0.060	0.0000	0.0000
2026/06/15	AL7T	04/02/2027		Index Future	1739.1470	1739.1470	1738.1200	1738.1200	0.059	0.0000	0.0000
2026/06/15	AL7T	06/05/2027		Index Future	1773.4690	1773.4690	1772.4130	1772.4130	0.060	0.0000	0.0000
2026/06/15	AL7T	05/08/2027		Index Future	1808.8560	1808.8560	1807.7760	1807.7760	0.060	0.0000	0.0000
2026/06/15	ALBI	06/08/2026		Index Future	1415.7480	1415.7480	1414.9170	1414.9170	0.059	0.0000	0.0000
2026/06/15	ALBI	05/11/2026		Index Future	1442.3010	1442.3010	1441.4430	1441.4430	0.059	0.0000	0.0000
2026/06/15	ALBI	04/02/2027		Index Future	1469.0450	1469.0450	1468.1770	1468.1770	0.059	0.0000	0.0000
2026/06/15	ALBI	06/05/2027		Index Future	1498.0370	1498.0370	1497.1450	1497.1450	0.060	0.0000	0.0000
2026/06/15	ALBI	05/08/2027		Index Future	1527.9270	1527.9270	1527.0150	1527.0150	0.060	0.0000	0.0000
2026/06/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/06/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	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	
2026/06/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/06/15	ES33	06/08/2026		Bond Future	9.0271	95.1715	8.8568	96.0109	1.887	0.0000	0.0000
2026/06/15	ES33	06/08/2026	12.02 Call	Bond Future	13302.9000	13.3029	14142.2300	14.1422	6.309	0.0000	0.0000
2026/06/15	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES33	05/11/2026		Bond Future	9.0905	93.1667	8.9120	94.0216	1.963	0.0000	0.0000
2026/06/15	ES33	05/11/2026	10.83 Call	Bond Future	7838.3400	7.8383	8693.1900	8.6932	10.906	0.0000	0.0000
2026/06/15	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES33	04/02/2027		Bond Future	9.1675	94.9157	8.9800	95.7868	2.045	0.0000	0.0000
2026/06/15	ES33	04/02/2027	9.70 Call	Bond Future	2419.1200	2.4191	3290.2000	3.2902	36.008	0.0000	0.0000
2026/06/15	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES33	06/05/2027		Bond Future	9.2208	93.0147	9.0238	93.9030	2.136	0.0000	0.0000
2026/06/15	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES33	06/05/2027	8.80 Put	Bond Future	1910.6100	1.9106	1022.3100	1.0223	46.493	0.0000	0.0000
2026/06/15	ES33	05/08/2027		Bond Future	9.2723	94.9104	9.0650	95.8168	2.236	0.0000	0.0000
2026/06/15	ES33	05/08/2027	9.27 Call	Bond Future	0.0000	0.0000	896.3800	0.8964	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/06/15	ES33	05/08/2027	9.27 Put	Bond Future	9.9900	0.0100	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/06/15	ES42	06/08/2026		Bond Future	9.5626	93.9589	9.4039	95.1662	1.659	0.0000	0.0000
2026/06/15	ES42	06/08/2026	12.65 Call	Bond Future	19484.6100	19.4846	20691.8900	20.6919	6.196	0.0000	0.0000
2026/06/15	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES42	05/11/2026		Bond Future	9.6183	91.4607	9.4546	92.6905	1.702	0.0000	0.0000
2026/06/15	ES42	05/11/2026	11.66 Call	Bond Future	13495.9300	13.4959	14725.6700	14.7257	9.112	0.0000	0.0000
2026/06/15	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES42	04/02/2027		Bond Future	9.6803	93.1773	9.5113	94.4303	1.746	0.0000	0.0000
2026/06/15	ES42	04/02/2027	10.29 Call	Bond Future	4317.3600	4.3174	5570.3700	5.5704	29.023	0.0000	0.0000
2026/06/15	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES42	06/05/2027		Bond Future	9.7302	90.7733	9.5557	92.0511	1.794	0.0000	0.0000
2026/06/15	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	ES42	06/05/2027	9.33 Put	Bond Future	2969.0900	2.9691	1691.2100	1.6912	43.039	0.0000	0.0000
2026/06/15	ES42	05/08/2027		Bond Future	9.7781	92.6236	9.5979	93.9274	1.843	0.0000	0.0000
2026/06/15	ES42	05/08/2027	9.84 Call	Bond Future	441.5600	0.4416	1745.3800	1.7454	295.276	0.0000	0.0000
2026/06/15	ES42	05/08/2027	9.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GOVI	06/08/2026		GOVI	1388.9070	1388.9070	1388.0920	1388.0920	0.059	0.0000	0.0000
2026/06/15	GOVI	06/08/2026	1,189. Call 00	GOVI	1999070.0000	199.9070	1990920.0000	199.0920	0.408	0.0000	0.0000
2026/06/15	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GOVI	05/11/2026		GOVI	1414.9570	1414.9570	1414.1140	1414.1140	0.060	0.0000	0.0000
2026/06/15	GOVI	05/11/2026	1,277. Call 00	GOVI	1379570.0000	137.9570	1371140.0000	137.1140	0.611	0.0000	0.0000
2026/06/15	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GOVI	04/02/2027		GOVI	1441.1930	1441.1930	1440.3420	1440.3420	0.059	0.0000	0.0000
2026/06/15	GOVI	04/02/2027	1,369. Call 00	GOVI	721930.0000	72.1930	713420.0000	71.3420	1.179	0.0000	0.0000
2026/06/15	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GOVI	06/05/2027		GOVI	1469.6360	1469.6360	1468.7610	1468.7610	0.060	0.0000	0.0000
2026/06/15	GOVI	06/05/2027	1,427. Call 00	GOVI	426360.0000	42.6360	417610.0000	41.7610	2.052	0.0000	0.0000
2026/06/15	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GOVI	05/08/2027		GOVI	1498.9590	1498.9590	1498.0650	1498.0650	0.060	0.0000	0.0000
2026/06/15	GOVI	05/08/2027	1,465. Call 00	GOVI	339590.0000	33.9590	330650.0000	33.0650	2.633	0.0000	0.0000
2026/06/15	GOVI	05/08/2027	1,465. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/06/15	I258	06/08/2026		Bond Future	134.5097	134.5097	134.5236	134.5236	0.010	0.0000	0.0000
2026/06/15	I258	06/08/2026	112.95 Call	Bond Future	21564.4836	21.5645	21577.0541	21.5771	0.058	0.0000	0.0000
2026/06/15	I258	06/08/2026	112.95 Put	Bond Future	4.7536	0.0048	3.4741	0.0035	26.915	0.0000	0.0000
2026/06/15	I258	05/11/2026		Bond Future	137.0382	137.0382	137.0518	137.0518	0.010	0.0000	0.0000
2026/06/15	I258	05/11/2026	114.95 Call	Bond Future	22225.0681	22.2251	22230.2662	22.2303	0.023	0.0000	0.0000
2026/06/15	I258	05/11/2026	114.95 Put	Bond Future	136.9181	0.1369	128.4462	0.1284	6.188	0.0000	0.0000
2026/06/15	I258	04/02/2027		Bond Future	136.6687	136.6687	136.6829	136.6829	0.010	0.0000	0.0000
2026/06/15	I258	04/02/2027	118.90 Call	Bond Future	18567.4446	18.5674	18562.5428	18.5625	0.026	0.0000	0.0000
2026/06/15	I258	04/02/2027	118.90 Put	Bond Future	798.7646	0.7988	779.6828	0.7797	2.389	0.0000	0.0000
2026/06/15	I258	06/05/2027		Bond Future	139.3978	139.3978	139.4120	139.4120	0.010	0.0000	0.0000
2026/06/15	I258	06/05/2027	134.78 Call	Bond Future	9493.7268	9.4937	9472.0037	9.4720	0.229	0.0000	0.0000
2026/06/15	I258	06/05/2027	134.78 Put	Bond Future	4875.9768	4.8760	4840.0337	4.8400	0.737	0.0000	0.0000
2026/06/15	I258	05/08/2027		Bond Future	139.2239	139.2239	139.2387	139.2387	0.011	0.0000	0.0000
2026/06/15	I258	05/08/2027	138.93 Call	Bond Future	7923.0314	7.9230	7903.0666	7.9031	0.252	0.0000	0.0000
2026/06/15	I258	05/08/2027	138.93 Put	Bond Future	7629.1014	7.6291	7594.3966	7.5944	0.455	0.0000	0.0000
2026/06/15	IGOV	06/08/2026		Index Future	454.8170	454.8170	454.5470	454.5470	0.059	0.0000	0.0000
2026/06/15	IGOV	05/11/2026		Index Future	463.4590	463.4590	463.1790	463.1790	0.060	0.0000	0.0000
2026/06/15	IGOV	04/02/2027		Index Future	472.1610	472.1610	471.8790	471.8790	0.060	0.0000	0.0000
2026/06/15	IGOV	06/05/2027		Index Future	481.5860	481.5860	481.2950	481.2950	0.060	0.0000	0.0000
2026/06/15	IGOV	05/08/2027		Index Future	491.2990	491.2990	491.0020	491.0020	0.060	0.0000	0.0000
2026/06/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/06/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/06/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/06/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/06/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/06/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/06/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/06/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/06/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/06/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/06/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/06/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/06/15	R033	06/08/2026		Bond Future	8.3401	111.9695	8.2107	112.6555	1.551	0.0000	0.0000
2026/06/15	R033	06/08/2026	10.25 Call	Bond Future	9535.0800	9.5351	10211.3000	10.2113	7.092	0.0000	0.0000
2026/06/15	R033	06/08/2026	10.25 Put	Bond Future	19.8400	0.0198	10.1000	0.0101	49.093	0.0000	0.0000
2026/06/15	R033	05/11/2026		Bond Future	8.3785	109.0050	8.2424	109.7034	1.624	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	
2026/06/15	R033	05/11/2026	9.33 Call	Bond Future	5333.1600	5.3332	5896.2800	5.8963	10.559	0.0000	0.0000
2026/06/15	R033	05/11/2026	9.33 Put	Bond Future	605.0500	0.6051	469.7500	0.4698	22.362	0.0000	0.0000
2026/06/15	R033	04/02/2027		Bond Future	8.4269	111.0255	8.2833	111.7370	1.703	0.0000	0.0000
2026/06/15	R033	04/02/2027	8.65 Call	Bond Future	2939.2300	2.9392	3357.0000	3.3570	14.214	0.0000	0.0000
2026/06/15	R033	04/02/2027	8.65 Put	Bond Future	1844.6600	1.8447	1550.9200	1.5509	15.924	0.0000	0.0000
2026/06/15	R033	06/05/2027		Bond Future	8.4508	108.1739	8.2993	108.8992	1.793	0.0000	0.0000
2026/06/15	R033	06/05/2027	7.93 Call	Bond Future	1371.9200	1.3719	1631.2100	1.6312	18.900	0.0000	0.0000
2026/06/15	R033	06/05/2027	7.93 Put	Bond Future	3891.5200	3.8915	3425.4700	3.4255	11.976	0.0000	0.0000
2026/06/15	R033	05/08/2027		Bond Future	8.4710	110.3552	8.3107	111.0951	1.892	0.0000	0.0000
2026/06/15	R033	05/08/2027	8.54 Call	Bond Future	2840.9500	2.8410	3240.3300	3.2403	14.058	0.0000	0.0000
2026/06/15	R033	05/08/2027	8.54 Put	Bond Future	2524.4000	2.5244	2183.8900	2.1839	13.489	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.70 Put	Bond Future	5404.0700	5.4041	4453.0900	4.4531	17.597	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.70 Call	Bond Future	122.0300	0.1220	205.8400	0.2058	68.680	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.90 Put	Bond Future	4236.0100	4.2360	3350.1300	3.3501	20.913	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.90 Call	Bond Future	237.3000	0.2373	386.2100	0.3862	62.752	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.34 Call	Bond Future	894.1100	0.8941	1295.9600	1.2960	44.944	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.34 Put	Bond Future	2138.3700	2.1384	1505.4300	1.5054	29.599	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.95 Put	Bond Future	3958.5600	3.9586	3093.6100	3.0936	21.850	0.0000	0.0000
2026/06/15	R035	06/08/2026	7.95 Call	Bond Future	277.5900	0.2776	447.4300	0.4474	61.184	0.0000	0.0000
2026/06/15	R035	06/08/2026	10.22 Put	Bond Future	41.3900	0.0414	19.1800	0.0192	53.660	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.72 Call	Bond Future	6936.1800	6.9362	7910.9000	7.9109	14.053	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.72 Put	Bond Future	121.2900	0.1213	61.2200	0.0612	49.526	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.22 Put	Bond Future	359.6500	0.3597	201.0800	0.2011	44.090	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.22 Call	Bond Future	4352.3400	4.3523	5228.5600	5.2286	20.132	0.0000	0.0000
2026/06/15	R035	06/08/2026	10.13 Call	Bond Future	9100.4100	9.1004	10108.6500	10.1087	11.079	0.0000	0.0000
2026/06/15	R035	06/08/2026	10.13 Put	Bond Future	50.1000	0.0501	23.5500	0.0236	52.994	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.63 Call	Bond Future	6462.3900	6.4624	7425.3800	7.4254	14.901	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.63 Put	Bond Future	147.5900	0.1476	75.7900	0.0758	48.648	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.13 Put	Bond Future	436.3600	0.4364	248.9800	0.2490	42.942	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.13 Call	Bond Future	3909.5300	3.9095	4756.9400	4.7569	21.675	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.29 Put	Bond Future	2332.7300	2.3327	1665.3600	1.6654	28.609	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.29 Call	Bond Future	780.1600	0.7802	1147.5800	1.1476	47.095	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.79 Put	Bond Future	893.3100	0.8933	554.2800	0.5543	37.952	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.79 Call	Bond Future	2371.2000	2.3712	3066.9600	3.0670	29.342	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.39 Call	Bond Future	5213.3200	5.2133	6133.3200	6.1333	17.647	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.39 Put	Bond Future	248.9800	0.2490	134.1900	0.1342	46.104	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.71 Call	Bond Future	6883.4600	6.8835	7856.9700	7.8570	14.143	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.71 Put	Bond Future	123.9700	0.1240	62.6900	0.0627	49.431	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	
2026/06/15	R035	06/08/2026	9.21 Call	Bond Future	4302.6700	4.3027	5175.8800	5.1759	20.295	0.0000	0.0000
2026/06/15	R035	06/08/2026	9.21 Put	Bond Future	367.5200	0.3675	205.9400	0.2059	43.965	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.71 Put	Bond Future	1052.4500	1.0525	667.2700	0.6673	36.598	0.0000	0.0000
2026/06/15	R035	06/08/2026	8.71 Call	Bond Future	2053.2500	2.0533	2702.8600	2.7029	31.638	0.0000	0.0000
2026/06/15	R035	06/08/2026	10.22 Call	Bond Future	9573.1700	9.5732	10585.7500	10.5858	10.577	0.0000	0.0000
2026/06/15	R035	06/08/2026		Bond Future	8.5438	105.9519	8.3741	106.9867	1.986	0.0000	0.0000
2026/06/15	R035	06/08/2026	11.06 Call	Bond Future	13874.4400	13.8744	14907.1300	14.9071	7.443	0.0000	0.0000
2026/06/15	R035	06/08/2026	11.06 Put	Bond Future	3.3000	0.0033	1.2000	0.0012	63.636	0.0000	0.0000
2026/06/15	R035	05/11/2026		Bond Future	8.5850	103.4157	8.4081	104.4694	2.060	0.0000	0.0000
2026/06/15	R035	05/11/2026	10.03 Call	Bond Future	8519.5300	8.5195	9455.1100	9.4551	10.982	0.0000	0.0000
2026/06/15	R035	05/11/2026	10.03 Put	Bond Future	412.2900	0.4123	294.1600	0.2942	28.652	0.0000	0.0000
2026/06/15	R035	05/11/2026	9.80 Call	Bond Future	7409.5400	7.4095	8313.5100	8.3135	12.200	0.0000	0.0000
2026/06/15	R035	05/11/2026	9.80 Put	Bond Future	535.0900	0.5351	385.3500	0.3854	27.984	0.0000	0.0000
2026/06/15	R035	05/11/2026	9.30 Call	Bond Future	5078.9500	5.0790	5882.0000	5.8820	15.811	0.0000	0.0000
2026/06/15	R035	05/11/2026	9.30 Put	Bond Future	958.2400	0.9582	707.5800	0.7076	26.158	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.80 Put	Bond Future	1738.4100	1.7384	1327.6900	1.3277	23.626	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.80 Call	Bond Future	3000.8000	3.0008	3643.7900	3.6438	21.427	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.97 Call	Bond Future	3662.6500	3.6627	4367.7200	4.3677	19.250	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.97 Put	Bond Future	1416.4200	1.4164	1067.7800	1.0678	24.614	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.47 Call	Bond Future	1898.3300	1.8983	2401.6400	2.4016	26.513	0.0000	0.0000
2026/06/15	R035	05/11/2026	8.47 Put	Bond Future	2581.8700	2.5819	2031.4700	2.0315	21.318	0.0000	0.0000
2026/06/15	R035	05/11/2026	7.97 Put	Bond Future	4536.7700	4.5368	3767.9400	3.7679	16.947	0.0000	0.0000
2026/06/15	R035	05/11/2026	7.97 Call	Bond Future	811.3500	0.8114	1096.2300	1.0962	35.112	0.0000	0.0000
2026/06/15	R035	04/02/2027	7.70 Put	Bond Future	6373.9700	6.3740	5543.7300	5.5437	13.025	0.0000	0.0000
2026/06/15	R035	04/02/2027	7.70 Call	Bond Future	788.0200	0.7880	1031.1800	1.0312	30.857	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.20 Put	Bond Future	4105.4400	4.1054	3436.8100	3.4368	16.286	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.20 Call	Bond Future	1553.0800	1.5531	1957.8500	1.9579	26.062	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.85 Call	Bond Future	3443.3600	3.4434	4083.6700	4.0837	18.595	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.85 Put	Bond Future	2214.8800	2.2149	1781.7900	1.7818	19.554	0.0000	0.0000
2026/06/15	R035	04/02/2027		Bond Future	8.6354	105.3329	8.4506	106.4063	2.140	0.0000	0.0000
2026/06/15	R035	04/02/2027	9.02 Call	Bond Future	4074.4100	4.0744	4767.2800	4.7673	17.005	0.0000	0.0000
2026/06/15	R035	04/02/2027	9.02 Put	Bond Future	1886.3800	1.8864	1505.8500	1.5059	20.172	0.0000	0.0000
2026/06/15	R035	04/02/2027	9.43 Call	Bond Future	5755.4200	5.7554	6552.1300	6.5521	13.843	0.0000	0.0000
2026/06/15	R035	04/02/2027	9.43 Put	Bond Future	1301.5000	1.3015	1024.8100	1.0248	21.259	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.93 Call	Bond Future	3734.9800	3.7350	4400.6800	4.4007	17.823	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.93 Put	Bond Future	2053.4600	2.0535	1645.7600	1.6458	19.854	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.43 Put	Bond Future	3305.2700	3.3053	2723.1100	2.7231	17.613	0.0000	0.0000
2026/06/15	R035	04/02/2027	8.43 Call	Bond Future	2111.3700	2.1114	2602.6100	2.6026	23.266	0.0000	0.0000
2026/06/15	R035	06/05/2027		Bond Future	8.6616	102.9068	8.4686	104.0012	2.227	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	
2026/06/15	R035	06/05/2027	8.25 Call	Bond Future	1896.7900	1.8968	2339.5600	2.3396	23.343	0.0000	0.0000
2026/06/15	R035	06/05/2027	8.25 Put	Bond Future	4249.8100	4.2498	3598.1700	3.5982	15.333	0.0000	0.0000
2026/06/15	R035	05/08/2027		Bond Future	8.6852	104.9817	8.4834	106.0982	2.324	0.0000	0.0000
2026/06/15	R035	05/08/2027	8.72 Call	Bond Future	3353.5500	3.3536	3958.0300	3.9580	18.025	0.0000	0.0000
2026/06/15	R035	05/08/2027	8.72 Put	Bond Future	3162.5000	3.1625	2650.5400	2.6505	16.188	0.0000	0.0000
2026/06/15	R038	06/08/2026		Bond Future	8.9393	117.7839	8.7751	119.0779	1.837	0.0000	0.0000
2026/06/15	R038	06/08/2026	11.77 Call	Bond Future	19428.4500	19.4285	20721.4600	20.7215	6.655	0.0000	0.0000
2026/06/15	R038	06/08/2026	11.77 Put	Bond Future	1.4400	0.0014	0.4800	0.0005	66.667	0.0000	0.0000
2026/06/15	R038	05/11/2026		Bond Future	8.9878	114.4862	8.8175	115.8038	1.894	0.0000	0.0000
2026/06/15	R038	05/11/2026	10.72 Call	Bond Future	12714.1100	12.7141	13912.3200	13.9123	9.424	0.0000	0.0000
2026/06/15	R038	05/11/2026	10.72 Put	Bond Future	433.8800	0.4339	314.4100	0.3144	27.535	0.0000	0.0000
2026/06/15	R038	04/02/2027		Bond Future	9.0437	116.6082	8.8668	117.9505	1.955	0.0000	0.0000
2026/06/15	R038	04/02/2027	9.60 Call	Bond Future	6283.2400	6.2832	7202.2700	7.2023	14.627	0.0000	0.0000
2026/06/15	R038	04/02/2027	9.60 Put	Bond Future	2200.3700	2.2004	1777.1100	1.7771	19.236	0.0000	0.0000
2026/06/15	R038	06/05/2027		Bond Future	9.0831	113.4255	8.8995	114.7941	2.022	0.0000	0.0000
2026/06/15	R038	06/05/2027	8.71 Call	Bond Future	2746.5400	2.7465	3321.5900	3.3216	20.937	0.0000	0.0000
2026/06/15	R038	06/05/2027	8.71 Put	Bond Future	5551.5600	5.5516	4758.0100	4.7580	14.294	0.0000	0.0000
2026/06/15	R038	05/08/2027		Bond Future	9.1208	115.7128	8.9300	117.1089	2.092	0.0000	0.0000
2026/06/15	R038	05/08/2027	9.15 Call	Bond Future	4573.0300	4.5730	5326.9300	5.3269	16.486	0.0000	0.0000
2026/06/15	R038	05/08/2027	9.15 Put	Bond Future	4361.2300	4.3612	3719.0200	3.7190	14.725	0.0000	0.0000
2026/06/15	R053	06/08/2026	8.10 Put	Bond Future	13424.6600	13.4247	11476.8000	11.4768	14.510	0.0000	0.0000
2026/06/15	R053	06/08/2026	8.10 Call	Bond Future	161.4400	0.1614	268.3700	0.2684	66.235	0.0000	0.0000
2026/06/15	R053	06/08/2026	8.60 Put	Bond Future	7243.6800	7.2437	5623.3100	5.6233	22.369	0.0000	0.0000
2026/06/15	R053	06/08/2026	8.60 Call	Bond Future	809.8800	0.8099	1244.3000	1.2443	53.640	0.0000	0.0000
2026/06/15	R053	06/08/2026	9.10 Call	Bond Future	2975.4900	2.9755	4038.0000	4.0380	35.709	0.0000	0.0000
2026/06/15	R053	06/08/2026	9.10 Put	Bond Future	3122.1000	3.1221	2129.8200	2.1298	31.782	0.0000	0.0000
2026/06/15	R053	06/08/2026		Bond Future	9.1122	129.2379	8.9439	131.2927	1.847	0.0000	0.0000
2026/06/15	R053	06/08/2026	12.28 Call	Bond Future	30128.4900	30.1285	32182.0500	32.1821	6.816	0.0000	0.0000
2026/06/15	R053	06/08/2026	12.28 Put	Bond Future	1.8300	0.0018	0.6000	0.0006	67.213	0.0000	0.0000
2026/06/15	R053	06/08/2026	9.60 Call	Bond Future	6840.0100	6.8400	8426.2200	8.4262	23.190	0.0000	0.0000
2026/06/15	R053	06/08/2026	9.60 Put	Bond Future	1189.1400	1.1891	720.5600	0.7206	39.405	0.0000	0.0000
2026/06/15	R053	05/11/2026		Bond Future	9.1508	125.7745	8.9779	127.8670	1.890	0.0000	0.0000
2026/06/15	R053	05/11/2026	11.21 Call	Bond Future	21509.8000	21.5098	23457.9400	23.4579	9.057	0.0000	0.0000
2026/06/15	R053	05/11/2026	11.21 Put	Bond Future	511.0400	0.5110	366.6800	0.3667	28.248	0.0000	0.0000
2026/06/15	R053	04/02/2027		Bond Future	9.1942	128.1058	9.0163	130.2374	1.935	0.0000	0.0000
2026/06/15	R053	04/02/2027	9.99 Call	Bond Future	11736.7200	11.7367	13307.5000	13.3075	13.383	0.0000	0.0000
2026/06/15	R053	04/02/2027	9.99 Put	Bond Future	2904.1400	2.9041	2343.3700	2.3434	19.309	0.0000	0.0000
2026/06/15	R053	06/05/2027		Bond Future	9.2254	124.7718	9.0426	126.9452	1.982	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	
2026/06/15	R053	06/05/2027	8.92 Call	Bond Future	4801.2300	4.8012	5776.6000	5.7766	20.315	0.0000	0.0000
2026/06/15	R053	06/05/2027	8.92 Put	Bond Future	8467.8500	8.4679	7269.8500	7.2699	14.148	0.0000	0.0000
2026/06/15	R053	05/08/2027		Bond Future	9.2550	127.2879	9.0671	129.5050	2.030	0.0000	0.0000
2026/06/15	R053	05/08/2027	9.28 Call	Bond Future	7378.6100	7.3786	8591.5800	8.5916	16.439	0.0000	0.0000
2026/06/15	R053	05/08/2027	9.28 Put	Bond Future	7088.6100	7.0886	6084.5300	6.0845	14.165	0.0000	0.0000
2026/06/15	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/06/15	R186	06/08/2026	8.57 Call	Bond Future	41.7500	0.0418	40.5900	0.0406	2.778	0.0000	0.0000
2026/06/15	R186	06/08/2026	8.57 Put	Bond Future	41.7500	0.0418	40.5900	0.0406	2.778	0.0000	0.0000
2026/06/15	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/06/15	R186	05/11/2026	8.12 Call	Bond Future	33.6800	0.0337	33.3400	0.0333	1.010	0.0000	0.0000
2026/06/15	R186	05/11/2026	8.12 Put	Bond Future	33.6800	0.0337	33.3400	0.0333	1.010	0.0000	0.0000
2026/06/15	R202	06/08/2026		Bond Future	302.1346	302.1346	302.1654	302.1654	0.010	0.0000	0.0000
2026/06/15	R202	06/08/2026	278.86 Call	Bond Future	23274.6100	23.2746	23305.4200	23.3054	0.132	0.0000	0.0000
2026/06/15	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R202	05/11/2026		Bond Future	307.8130	307.8130	307.8436	307.8436	0.010	0.0000	0.0000
2026/06/15	R202	05/11/2026	280.46 Call	Bond Future	27353.0000	27.3530	27383.5600	27.3836	0.112	0.0000	0.0000
2026/06/15	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R202	04/02/2027		Bond Future	308.0162	308.0162	308.0479	308.0479	0.010	0.0000	0.0000
2026/06/15	R202	04/02/2027	294.73 Call	Bond Future	13286.1500	13.2862	13317.8700	13.3179	0.239	0.0000	0.0000
2026/06/15	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R202	06/05/2027		Bond Future	314.1654	314.1654	314.1974	314.1974	0.010	0.0000	0.0000
2026/06/15	R202	06/05/2027	306.99 Call	Bond Future	7175.4400	7.1754	7207.3500	7.2074	0.445	0.0000	0.0000
2026/06/15	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R202	05/08/2027		Bond Future	314.8502	314.8502	314.8824	314.8824	0.010	0.0000	0.0000
2026/06/15	R202	05/08/2027	312.97 Call	Bond Future	1880.1600	1.8802	1912.3700	1.9124	1.713	0.0000	0.0000
2026/06/15	R202	05/08/2027	312.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R209	06/08/2026		Bond Future	8.7144	86.4290	8.5452	87.4107	1.941	0.0000	0.0000
2026/06/15	R209	06/08/2026	11.39 Call	Bond Future	13765.2000	13.7652	14745.1400	14.7451	7.119	0.0000	0.0000
2026/06/15	R209	06/08/2026	11.39 Put	Bond Future	2.6600	0.0027	0.9800	0.0010	63.158	0.0000	0.0000
2026/06/15	R209	05/11/2026		Bond Future	8.7548	84.8814	8.5795	85.8809	2.003	0.0000	0.0000
2026/06/15	R209	05/11/2026	10.32 Call	Bond Future	8676.3900	8.6764	9570.2700	9.5703	10.302	0.0000	0.0000
2026/06/15	R209	05/11/2026	10.32 Put	Bond Future	382.0800	0.3821	276.4200	0.2764	27.654	0.0000	0.0000
2026/06/15	R209	04/02/2027		Bond Future	8.8023	86.4549	8.6203	87.4731	2.068	0.0000	0.0000
2026/06/15	R209	04/02/2027	9.28 Call	Bond Future	4336.8700	4.3369	5016.0100	5.0160	15.660	0.0000	0.0000
2026/06/15	R209	04/02/2027	9.28 Put	Bond Future	1737.0100	1.7370	1397.9000	1.3979	19.523	0.0000	0.0000
2026/06/15	R209	04/02/2027	8.96 Call	Bond Future	3190.9100	3.1909	3779.8300	3.7798	18.456	0.0000	0.0000
2026/06/15	R209	04/02/2027	8.96 Put	Bond Future	2321.2600	2.3213	1891.9300	1.8919	18.496	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	
2026/06/15	R209	04/02/2027	8.03 Put	Bond Future	5431.6600	5.4317	4694.8700	4.6949	13.565	0.0000	0.0000
2026/06/15	R209	04/02/2027	8.03 Call	Bond Future	1002.8000	1.0028	1284.2600	1.2843	28.067	0.0000	0.0000
2026/06/15	R209	06/05/2027	9.32 Call	Bond Future	4626.5500	4.6266	5309.1300	5.3091	14.754	0.0000	0.0000
2026/06/15	R209	06/05/2027	9.32 Put	Bond Future	2024.0200	2.0240	1668.4200	1.6684	17.569	0.0000	0.0000
2026/06/15	R209	06/05/2027	8.25 Put	Bond Future	4820.8100	4.8208	4154.0000	4.1540	13.832	0.0000	0.0000
2026/06/15	R209	06/05/2027	8.25 Call	Bond Future	1566.0400	1.5660	1937.4100	1.9374	23.714	0.0000	0.0000
2026/06/15	R209	06/05/2027		Bond Future	8.8330	85.0093	8.6440	86.0475	2.140	0.0000	0.0000
2026/06/15	R209	06/05/2027	8.41 Call	Bond Future	1888.1600	1.8882	2308.9100	2.3089	22.284	0.0000	0.0000
2026/06/15	R209	06/05/2027	8.41 Put	Bond Future	4234.2500	4.2343	3616.8200	3.6168	14.582	0.0000	0.0000
2026/06/15	R209	05/08/2027		Bond Future	8.8616	86.7234	8.6652	87.7825	2.217	0.0000	0.0000
2026/06/15	R209	05/08/2027	8.87 Call	Bond Future	3269.5000	3.2695	3836.7900	3.8368	17.351	0.0000	0.0000
2026/06/15	R209	05/08/2027	8.87 Put	Bond Future	3224.6900	3.2247	2732.9200	2.7329	15.250	0.0000	0.0000
2026/06/15	R210	06/08/2026		Bond Future	268.3492	268.3492	268.6010	268.6010	0.094	0.0000	0.0000
2026/06/15	R210	06/08/2026	259.84 Call	Bond Future	8509.2100	8.5092	8761.0100	8.7610	2.959	0.0000	0.0000
2026/06/15	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R210	05/11/2026		Bond Future	269.8226	269.8226	270.0784	270.0784	0.095	0.0000	0.0000
2026/06/15	R210	05/11/2026	253.33 Call	Bond Future	16492.6200	16.4926	16748.4100	16.7484	1.551	0.0000	0.0000
2026/06/15	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R210	04/02/2027		Bond Future	274.8889	274.8889	275.1500	275.1500	0.095	0.0000	0.0000
2026/06/15	R210	04/02/2027	266.03 Call	Bond Future	8858.9300	8.8589	9119.9800	9.1200	2.947	0.0000	0.0000
2026/06/15	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R210	06/05/2027		Bond Future	276.7207	276.7207	276.9865	276.9865	0.096	0.0000	0.0000
2026/06/15	R210	06/05/2027	271.13 Call	Bond Future	5590.6800	5.5907	5856.5000	5.8565	4.755	0.0000	0.0000
2026/06/15	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R210	05/08/2027		Bond Future	282.3593	282.3593	282.6304	282.6304	0.096	0.0000	0.0000
2026/06/15	R210	05/08/2027	276.01 Call	Bond Future	6349.2900	6.3493	6620.4400	6.6204	4.271	0.0000	0.0000
2026/06/15	R210	05/08/2027	276.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R213	06/08/2026		Bond Future	8.1181	98.9471	7.9670	99.5003	1.862	0.0000	0.0000
2026/06/15	R213	06/08/2026	9.69 Call	Bond Future	5559.2400	5.5592	6098.1100	6.0981	9.693	0.0000	0.0000
2026/06/15	R213	06/08/2026	9.69 Put	Bond Future	28.2400	0.0282	13.9500	0.0140	50.602	0.0000	0.0000
2026/06/15	R213	05/11/2026		Bond Future	8.1554	97.2321	7.9942	97.7953	1.977	0.0000	0.0000
2026/06/15	R213	05/11/2026	8.75 Call	Bond Future	2664.8900	2.6649	3075.6100	3.0756	15.412	0.0000	0.0000
2026/06/15	R213	05/11/2026	8.75 Put	Bond Future	622.1100	0.6221	469.7000	0.4697	24.499	0.0000	0.0000
2026/06/15	R213	04/02/2027		Bond Future	8.2071	99.0348	8.0341	99.6085	2.108	0.0000	0.0000
2026/06/15	R213	04/02/2027	8.14 Call	Bond Future	1372.3000	1.3723	1658.0400	1.6580	20.822	0.0000	0.0000
2026/06/15	R213	04/02/2027	8.14 Put	Bond Future	1594.4000	1.5944	1306.3900	1.3064	18.064	0.0000	0.0000
2026/06/15	R213	06/05/2027	9.25 Call	Bond Future	3875.3700	3.8754	4322.2400	4.3222	11.531	0.0000	0.0000
2026/06/15	R213	06/05/2027	9.25 Put	Bond Future	709.8300	0.7098	571.8300	0.5718	19.441	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	
2026/06/15	R213	06/05/2027	8.13 Put	Bond Future	1727.1900	1.7272	1432.8500	1.4329	17.042	0.0000	0.0000
2026/06/15	R213	06/05/2027	8.13 Call	Bond Future	1445.2900	1.4453	1735.8200	1.7358	20.102	0.0000	0.0000
2026/06/15	R213	06/05/2027		Bond Future	8.2197	97.4361	8.0339	98.0209	2.261	0.0000	0.0000
2026/06/15	R213	06/05/2027	7.56 Call	Bond Future	703.5400	0.7035	887.8600	0.8879	26.199	0.0000	0.0000
2026/06/15	R213	06/05/2027	7.56 Put	Bond Future	2799.6900	2.7997	2399.1400	2.3991	14.307	0.0000	0.0000
2026/06/15	R213	05/08/2027		Bond Future	8.2257	99.4006	8.0249	99.9972	2.441	0.0000	0.0000
2026/06/15	R213	05/08/2027	8.27 Call	Bond Future	1740.4100	1.7404	2062.0300	2.0620	18.480	0.0000	0.0000
2026/06/15	R213	05/08/2027	8.27 Put	Bond Future	1609.3200	1.6093	1334.3000	1.3343	17.089	0.0000	0.0000
2026/06/15	R213	05/08/2027	8.58 Call	Bond Future	2322.9800	2.3230	2691.7700	2.6918	15.876	0.0000	0.0000
2026/06/15	R213	05/08/2027	8.58 Put	Bond Future	1281.0800	1.2811	1053.2300	1.0532	17.786	0.0000	0.0000
2026/06/15	R213	05/08/2027	7.95 Put	Bond Future	2062.4500	2.0625	1732.6600	1.7327	15.990	0.0000	0.0000
2026/06/15	R213	05/08/2027	7.95 Call	Bond Future	1242.1600	1.2422	1509.0100	1.5090	21.483	0.0000	0.0000
2026/06/15	R214	06/08/2026		Bond Future	9.1555	81.7865	8.9972	82.8648	1.730	0.0000	0.0000
2026/06/15	R214	06/08/2026	11.97 Call	Bond Future	16162.8200	16.1628	17239.7000	17.2397	6.663	0.0000	0.0000
2026/06/15	R214	06/08/2026	11.97 Put	Bond Future	2.1000	0.0021	0.7700	0.0008	63.333	0.0000	0.0000
2026/06/15	R214	05/11/2026		Bond Future	9.2014	80.0068	9.0383	81.1047	1.772	0.0000	0.0000
2026/06/15	R214	05/11/2026	10.97 Call	Bond Future	11046.0100	11.0460	12042.6400	12.0426	9.023	0.0000	0.0000
2026/06/15	R214	05/11/2026	10.97 Put	Bond Future	390.3100	0.3903	289.0000	0.2890	25.956	0.0000	0.0000
2026/06/15	R214	04/02/2027		Bond Future	9.2539	81.4900	9.0856	82.6085	1.818	0.0000	0.0000
2026/06/15	R214	04/02/2027	9.90 Call	Bond Future	5943.1000	5.9431	6728.7300	6.7287	13.219	0.0000	0.0000
2026/06/15	R214	04/02/2027	9.90 Put	Bond Future	1844.5600	1.8446	1511.7200	1.5117	18.044	0.0000	0.0000
2026/06/15	R214	06/05/2027		Bond Future	9.2896	79.7988	9.1162	80.9393	1.866	0.0000	0.0000
2026/06/15	R214	06/05/2027	8.88 Call	Bond Future	2407.3600	2.4074	2878.8000	2.8788	19.583	0.0000	0.0000
2026/06/15	R214	06/05/2027	8.88 Put	Bond Future	5139.1300	5.1391	4470.1100	4.4701	13.018	0.0000	0.0000
2026/06/15	R214	05/08/2027		Bond Future	9.3241	81.4078	9.1454	82.5712	1.917	0.0000	0.0000
2026/06/15	R214	05/08/2027	9.32 Call	Bond Future	4026.4000	4.0264	4647.6100	4.6476	15.428	0.0000	0.0000
2026/06/15	R214	05/08/2027	9.32 Put	Bond Future	4053.0200	4.0530	3510.8700	3.5109	13.376	0.0000	0.0000
2026/06/15	R248	06/08/2026	9.00 Call	Bond Future	1482.3500	1.4824	2143.6800	2.1437	44.614	0.0000	0.0000
2026/06/15	R248	06/08/2026	9.00 Put	Bond Future	3250.4000	3.2504	2282.6500	2.2827	29.773	0.0000	0.0000
2026/06/15	R248	06/08/2026	10.00 Call	Bond Future	7331.2600	7.3313	8744.5700	8.7446	19.278	0.0000	0.0000
2026/06/15	R248	06/08/2026	10.00 Put	Bond Future	485.6000	0.4856	269.8300	0.2698	44.434	0.0000	0.0000
2026/06/15	R248	06/08/2026		Bond Future	9.1935	99.7850	9.0150	101.4141	1.942	0.0000	0.0000
2026/06/15	R248	06/08/2026	12.37 Call	Bond Future	22937.4100	22.9374	24565.4200	24.5654	7.098	0.0000	0.0000
2026/06/15	R248	06/08/2026	12.37 Put	Bond Future	1.5800	0.0016	0.5100	0.0005	67.722	0.0000	0.0000
2026/06/15	R248	05/11/2026		Bond Future	9.2362	97.1979	9.0526	98.8570	1.987	0.0000	0.0000
2026/06/15	R248	05/11/2026	11.31 Call	Bond Future	16386.5200	16.3865	17927.1900	17.9272	9.402	0.0000	0.0000
2026/06/15	R248	05/11/2026	11.31 Put	Bond Future	413.3600	0.4134	294.9900	0.2950	28.636	0.0000	0.0000
2026/06/15	R248	04/02/2027		Bond Future	9.2847	98.9998	9.0957	100.6897	2.035	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	
2026/06/15	R248	04/02/2027	10.11 Call	Bond Future	9010.4000	9.0104	10265.5300	10.2655	13.930	0.0000	0.0000
2026/06/15	R248	04/02/2027	10.11 Put	Bond Future	2150.7700	2.1508	1716.0000	1.7160	20.215	0.0000	0.0000
2026/06/15	R248	06/05/2027		Bond Future	9.3177	96.5121	9.1234	98.2353	2.084	0.0000	0.0000
2026/06/15	R248	06/05/2027	9.05 Call	Bond Future	3776.6500	3.7767	4573.4100	4.5734	21.097	0.0000	0.0000
2026/06/15	R248	06/05/2027	9.05 Put	Bond Future	6164.2400	6.1642	5237.8600	5.2379	15.028	0.0000	0.0000
2026/06/15	R248	05/08/2027		Bond Future	9.3495	98.4582	9.1497	100.2160	2.137	0.0000	0.0000
2026/06/15	R248	05/08/2027	9.37 Call	Bond Future	5543.9100	5.5439	6505.5000	6.5055	17.345	0.0000	0.0000
2026/06/15	R248	05/08/2027	9.37 Put	Bond Future	5366.0300	5.3660	4569.7800	4.5698	14.839	0.0000	0.0000
2026/06/15	R2R9	06/08/2026		Bond Future	9.0596	109.6559	8.8905	110.9780	1.867	0.0000	0.0000
2026/06/15	R2R9	06/08/2026	101.74 Call	Bond Future	96536.3600	96.5364	97858.4500	97.8585	1.370	0.0000	0.0000
2026/06/15	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R2R9	05/11/2026		Bond Future	9.1092	106.7115	8.9342	108.0578	1.921	0.0000	0.0000
2026/06/15	R2R9	05/11/2026	98.56 Call	Bond Future	95741.4600	95.7415	97087.7300	97.0877	1.406	0.0000	0.0000
2026/06/15	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R2R9	04/02/2027		Bond Future	9.1658	108.6894	8.9844	110.0609	1.979	0.0000	0.0000
2026/06/15	R2R9	04/02/2027	9.89 Call	Bond Future	7173.8400	7.1738	8162.8800	8.1629	13.787	0.0000	0.0000
2026/06/15	R2R9	04/02/2027	9.89 Put	Bond Future	1936.9500	1.9370	1554.5400	1.5545	19.743	0.0000	0.0000
2026/06/15	R2R9	06/05/2027		Bond Future	9.2069	105.8548	9.0190	107.2531	2.041	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	8.83 Call	Bond Future	2784.5800	2.7846	3375.1700	3.3752	21.209	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	8.83 Put	Bond Future	5615.3000	5.6153	4807.5800	4.8076	14.384	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	9.64 Call	Bond Future	6052.9500	6.0530	6953.4300	6.9534	14.877	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	9.64 Put	Bond Future	2926.0500	2.9261	2428.2200	2.4282	17.014	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	8.94 Put	Bond Future	5130.8200	5.1308	4368.8300	4.3688	14.851	0.0000	0.0000
2026/06/15	R2R9	06/05/2027	8.94 Call	Bond Future	3137.1400	3.1371	3773.4600	3.7735	20.283	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.68 Call	Bond Future	6398.2500	6.3983	7304.7500	7.3048	14.168	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.68 Put	Bond Future	3318.0300	3.3180	2798.0400	2.7980	15.672	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	8.90 Put	Bond Future	5827.5900	5.8276	5033.5200	5.0335	13.626	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	8.90 Call	Bond Future	3271.8200	3.2718	3904.2400	3.9042	19.329	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.53 Call	Bond Future	5710.9400	5.7109	6570.7500	6.5708	15.055	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.53 Put	Bond Future	3682.0400	3.6820	3115.3600	3.1154	15.390	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	8.82 Put	Bond Future	6185.7900	6.1858	5361.2100	5.3612	13.330	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	8.82 Call	Bond Future	3027.6600	3.0277	3629.5700	3.6296	19.880	0.0000	0.0000
2026/06/15	R2R9	05/08/2027		Bond Future	9.2465	107.9893	9.0517	109.4158	2.107	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.26 Call	Bond Future	4560.3000	4.5603	5327.6300	5.3276	16.826	0.0000	0.0000
2026/06/15	R2R9	05/08/2027	9.26 Put	Bond Future	4462.2900	4.4623	3803.1300	3.8031	14.772	0.0000	0.0000
2026/06/15	R4R2	06/08/2026		Bond Future	9.2449	110.8871	9.0862	112.2675	1.716	0.0000	0.0000
2026/06/15	R4R2	06/08/2026	102.06 Call	Bond Future	97469.7900	97.4698	98850.2400	98.8502	1.416	0.0000	0.0000
2026/06/15	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	
2026/06/15	R4R2	05/11/2026		Bond Future	9.2955	107.8394	9.1317	109.2452	1.762	0.0000	0.0000
2026/06/15	R4R2	05/11/2026	98.76 Call	Bond Future	96616.8000	96.6168	98022.6100	98.0226	1.455	0.0000	0.0000
2026/06/15	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	R4R2	04/02/2027		Bond Future	9.3525	109.8383	9.1832	111.2703	1.810	0.0000	0.0000
2026/06/15	R4R2	04/02/2027	10.13 Call	Bond Future	8384.6700	8.3847	9424.5500	9.4246	12.402	0.0000	0.0000
2026/06/15	R4R2	04/02/2027	10.13 Put	Bond Future	2154.7400	2.1547	1762.6400	1.7626	18.197	0.0000	0.0000
2026/06/15	R4R2	06/05/2027		Bond Future	9.3954	106.9002	9.2206	108.3603	1.861	0.0000	0.0000
2026/06/15	R4R2	06/05/2027	9.00 Call	Bond Future	3139.9800	3.1400	3749.6300	3.7496	19.416	0.0000	0.0000
2026/06/15	R4R2	06/05/2027	9.00 Put	Bond Future	6484.1600	6.4842	5633.7400	5.6337	13.115	0.0000	0.0000
2026/06/15	R4R2	05/08/2027		Bond Future	9.4370	109.0559	9.2563	110.5453	1.915	0.0000	0.0000
2026/06/15	R4R2	05/08/2027	9.44 Call	Bond Future	5188.8800	5.1889	5985.2300	5.9852	15.347	0.0000	0.0000
2026/06/15	R4R2	05/08/2027	9.44 Put	Bond Future	5164.4000	5.1644	4471.3400	4.4713	13.420	0.0000	0.0000
2026/06/15	RR87	06/08/2026		Bond Future	7.2525	100.8743	7.1405	100.9138	1.545	0.0000	0.0000
2026/06/15	RR87	06/08/2026	6.53 Call	Bond Future	0.8505	0.0009	1.6900	0.0017	98.721	0.0000	0.0000
2026/06/15	RR87	06/08/2026	6.53 Put	Bond Future	256.4405	0.2564	217.7400	0.2177	15.091	0.0000	0.0000
2026/06/15	RR87	05/11/2026		Bond Future	6.5345	102.7458	6.1857	102.7858	5.338	0.0000	0.0000
2026/06/15	RR87	05/11/2026	5.27 Call	Bond Future	0.5630	0.0006	2.1503	0.0022	281.974	0.0000	0.0000
2026/06/15	RR87	05/11/2026	5.27 Put	Bond Future	145.6430	0.1456	107.2503	0.1073	26.361	0.0000	0.0000
2026/06/15	RR88	06/08/2026		Bond Future	7.6822	104.2749	7.5196	104.4691	2.115	0.0000	0.0000
2026/06/15	RR88	06/08/2026	6.79 Call	Bond Future	1.6441	0.0016	4.4429	0.0044	170.238	0.0000	0.0000
2026/06/15	RR88	06/08/2026	6.79 Put	Bond Future	1073.5341	1.0735	882.1529	0.8822	17.827	0.0000	0.0000
2026/06/15	RR88	05/11/2026		Bond Future	7.6975	105.5637	7.4968	105.7726	2.607	0.0000	0.0000
2026/06/15	RR88	05/11/2026	6.71 Call	Bond Future	15.4177	0.0154	30.4662	0.0305	97.605	0.0000	0.0000
2026/06/15	RR88	05/11/2026	6.71 Put	Bond Future	1048.6677	1.0487	854.8962	0.8549	18.478	0.0000	0.0000
2026/06/15	RR88	04/02/2027		Bond Future	7.7570	103.6694	7.4951	103.8888	3.377	0.0000	0.0000
2026/06/15	RR88	04/02/2027	7.78 Call	Bond Future	346.2629	0.3463	467.5719	0.4676	35.034	0.0000	0.0000
2026/06/15	RR88	04/02/2027	7.78 Put	Bond Future	327.0429	0.3270	228.8919	0.2289	30.012	0.0000	0.0000
2026/06/15	RR88	06/05/2027		Bond Future	7.6631	105.7169	7.2903	105.9405	4.864	0.0000	0.0000
2026/06/15	RR88	06/05/2027	7.89 Call	Bond Future	361.3797	0.3614	502.1259	0.5021	38.947	0.0000	0.0000
2026/06/15	RR88	06/05/2027	7.89 Put	Bond Future	225.6897	0.2257	142.8159	0.1428	36.720	0.0000	0.0000
2026/06/15	RR88	05/08/2027		Bond Future	7.3078	102.5401	6.6779	102.7681	8.619	0.0000	0.0000
2026/06/15	RR88	05/08/2027	8.07 Call	Bond Future	364.7423	0.3647	542.6597	0.5427	48.779	0.0000	0.0000
2026/06/15	RR88	05/08/2027	8.07 Put	Bond Future	90.1123	0.0901	39.9597	0.0400	55.656	0.0000	0.0000
2026/06/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/06/15	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
2026/06/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000

Total

0

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